

Bank Name	Precision Capital S.A.
LEI Code	549300AUUQG072ATL746
Country Code	LU



## 2019 EU-wide Transparency Exercise Key Metrics

(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	723	658	662	662	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	723	658	662	662	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	723	658	662	662	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	723	658	662	662	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	723	658	662	662	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	723	658	662	662	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk-weighted assets (amounts)						
Total risk-weighted assets	3,510	3,534	3,662	3,830	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,510	3,534	3,662	3,830	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	20.60%	18.61%	18.07%	17.30%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	20.60%	18.61%	18.07%	17.30%	(C 01.00 (r020,c010) - C 05.01 (r440,c010) )/ (C 02.00 (r010,c010) - C 05.01 (r440,c040) )	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	20.60%	18.61%	18.07%	17.30%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	20.60%	18.61%	18.07%	17.30%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) ) / (C 02.00 (r010,c010) - C 05.01 (r440,c040) )	-
Total capital (as a percentage of risk exposure amount) - transitional definition	20.60%	18.61%	18.07%	17.30%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	20.60%	18.61%	18.07%	17.30%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040) )	-
Leverage ratio						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	12,817	13,129	13,422	13,895	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	5.64%	5.01%	4.93%	4.77%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



#### Leverage ratio

	(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	723	658	662	662	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	723	658	662	662	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	12,817	13,129	13,422	13,895	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	12,817	13,129	13,422	13,895	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.6%	5.0%	4.9%	4.8%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.6%	5.0%	4.9%	4.8%	C 47.00 (r330,c010)	

# 2019 EU-wide Transparency Exercise Capital

Precision Capital S.A.

A.1. A.1. A.1. A.1. A.1. A.1.	adjustments)  Capital instruments eligible instruments)  Retained earnings  Accumulated other completes	(mln EUR, %)  R 1 CAPITAL (net of deductions and after applying transitional le as CET1 Capital (including share premium and net own capital	As of 30/09/2018 723	As of 31/12/2018 658	As of 31/03/2019 662		C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
A.1. A.1. A.1. A.1. A.1. A.1. A.1. A.1.	COMMON EQUITY TIE adjustments)  Capital instruments eligible instruments)  Retained earnings  Accumulated other completes		723					Audice ((110) and 72 of Citic
A.1. A.1. A.1. A.1. A.1. A.1. A.1. A.1.	Capital instruments eligibinstruments)  1.1 Retained earnings  1.3 Accumulated other company	le as CET1 Capital (including share premium and net own capital				1 002	C 01.00 (r020,c010)	Article 50 of CRR
A.1. A.1. A.1. A.1. A.1. A.1. A.1.	Retained earnings  1.3 Accumulated other comp		1,198	1,161	1,161		C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
A.1. A.1. A.1. A.1. A.1. A.1.	1.3 Accumulated other comp		-110	-116	-113		C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
A.1. A.1. A.1.	1.4 Other Reserves	rehensive income	22	7	7	10	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
A.1. A.1.			1	1	1	1	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
A.1.	1.5 Funds for general bankin	g risk	0	0	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
A.1.	1.6 Minority interest given re	cognition in CET1 capital	0	0	0	0	C 01.00 (r230,c010)	Article 84 of CRR
	1.7 Adjustments to CET1 due	to prudential filters	-3	-3	-3	-4	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	1.8 (-) Intangible assets (incl	uding Goodwill)	-368	-369	-368	-371	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
A.1.	(-) DTAs that rely on futures	re profitability and do not arise from temporary differences net of	-15	-21	-21	-21	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
A.1.:		risk adjustments to expected losses	0	0	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
A.1.:	.11 (-) Defined benefit pension	on fund assets	0	0	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
A.1.:	.12 (-) Reciprocal cross holdi	ngs in CET1 Capital	0	0	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
A.1.:	.13 (-) Excess deduction from	n AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
							C 01.00 (r450,c010) + C 01.00 (r460,c010) +	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b),
A.1.:	.14 (-) Deductions related to	assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
A.1.1	14.1 Of which: from securitis	ation positions (-)	0	0	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
A.1.:	.15 (-) Holdings of CET1 capi have a significant investr	tal instruments of financial sector entities where the institiution does not	0	0	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
A.1.:		rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
A.1.:	.17 (-) Holdings of CET1 capi significant investment	tal instruments of financial sector entities where the institiution has a	0	0	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
OWN FUNDS	.18 (-) Amount exceding the	17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
Transitional period A.1.1	.19 (-) Additional deductions	of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r524,c010)	Article 3 CRR
A.1.7	.20 CET1 capital elements or	deductions - other	-1	-1	-1	-1	C 01.00 (r529,c010)	-
A.1.2	.21 Transitional adjustments		0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	-
A.1.2	21.1 Transitional adjustment	s due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
A.1.2	21.2 Transitional adjustment	s due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
A.1.2	21.3 Other transitional adjus	tments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
A.2	.2 ADDITIONAL TIER 1 CAP	ITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r530,c010)	Article 61 of CRR
A.2.	2.1 Additional Tier 1 Capital i	nstruments	0	0	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
A.2.	2.2 (-) Excess deduction from	n T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
A.2.	2.3 Other Additional Tier 1 C	apital components and deductions	0	0	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
A.2.	2.4 Additional Tier 1 transitio	nal adjustments	0	0	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
A.3	.3 TIER 1 CAPITAL (net o	of deductions and after transitional adjustments)	723	658	662	662	C 01.00 (r015,c010)	Article 25 of CRR
A.4	4 TIER 2 CAPITAL (net o	of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r750,c010)	Article 71 of CRR
A.4.	Tier 2 Capital instrument		0	0	0	0	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
A.4.	1.2 Other Tier 2 Capital com	ponents and deductions	0	0	0	0	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r970,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
A.4.	1.3 Tier 2 transitional adjustr	nents	0	0	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	TOTAL RISK EXPOSUR	E AMOUNT	3,510	3,534	3,662	3,830	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
B.1			0	0	0	0	C 05.01 (r010;c040)	
CADITAL BATTOS (%)		R 1 CAPITAL RATIO (transitional period)	20.60%	18.61%	18.07%	17.30%	CA3 {1}	-
CAPITAL RATIOS (%) Transitional period		O (transitional period)	20.60%	18.61%	18.07%	17.30%	CA3 {3}	-
CET1 Capital			20.60%	18.61%	18.07%	17.30%		-
CET1 Capital Fully loaded  CET1 PATIO (%)	COMMON EQUITY TIE	R 1 CAPITAL (fully loaded)	723	658	662	662	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded <sup>1</sup>	COMMON EQUITY TIE	R 1 CAPITAL RATIO (fully loaded)	20.60%	18.61%	18.07%	17.30%	[D.1]/[B-B.1]	-
F	Adjustments to CET	due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c010)	
F Memo items	Adjustments to AT1	due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
F	Adjustments to T2 d	ue to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
F	Adjustments include	d in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c040)	

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation.

Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure



### Overview of Risk exposure amounts

		R	WAs		
(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE
Credit risk (excluding CCR and Securitisations)	2,319	2,421	2,607	2,791	C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002)]-[ C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460,
Of which the standardised approach	2,319	2,421	2,607	2,791	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA)	121	103	129	143	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	25	16	11	13	C 02.00 (R640, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)	333	315	236	204	Q3 2018: C 02.00 (R520, c010) from Q4 2018: C 02.00 (R520, c010) + C 02.00 (R910, c010)
Of which the standardised approach	333	315	236	204	C 02.00 (R530, c010)
Of which IMA	0	0	0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	Q3 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5 from Q4 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_090,C 24.00_010_100,C 24.00_010_090,C 24.00_010_100,C 24.00_010_090,C 24.00_010_100,C 24.00_010_090,C 24.00_090,C 24.
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	713	679	679	679	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	713	679	679	679	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	0	0	0	0	Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) from Q4 2018: Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010)
Total	3,510	3,534	3,662	3,830	



# 2019 EU-wide Transparency Exercise P&L Precision Capital S.A.

	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019
(mln EUR)	542	005	405	000
Interest income	543	906	495	980
Of which debt securities income	49	66	16	33
Of which loans and advances income	36	51	17	39
Interest expenses	485	831	475	937
(Of which deposits expenses)	27	43	14	27
(Of which debt securities issued expenses)	0	0	0	0
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	1	3	0	0
Net Fee and commission income	230	296	71	142
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	333	275	5	34
Gains or (-) losses on financial assets and liabilities held for trading, net	6	12	1	-5
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	9	16	1	2
Gains or (-) losses from hedge accounting, net	0	0	0	0
Exchange differences [gain or (-) loss], net	9	11	3	6
Net other operating income /(expenses)	37	35	0	2
TOTAL OPERATING INCOME, NET	683	724	102	224
(Administrative expenses)	305	432	94	189
(Depreciation)	15	21	8	15
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-1	-2	0	0
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	-1	-2	0	0
Of which pending legal issues and tax litigation <sup>1</sup>		-1		
Of which restructuring <sup>1</sup>		0		
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	2	2	1	2
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	1	2	0	2
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0	0	-1
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	-3	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	362	268	0	16
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	356	263	0	17
Profit or (-) loss after tax from discontinued operations	0	73	0	0
PROFIT OR (-) LOSS FOR THE YEAR	356	336	0	17
Of which attributable to owners of the parent	356	336	0	17

<sup>(1)</sup> Information available only as of end of the year (2) For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(mln EUR)	A:	s of 30/09/201	18			As of 31/	/12/2018			As of 31/	/03/2019			As of 30/	06/2019		
		Fa	ir value hierarc	hy		Fa	ir value hierarc	hy		Fa	ir value hierarc	hy		Fa	ir value hierarc	hy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	4,110				4,372				2,926				1,970				IAS 1.54 (i)
Financial assets held for trading	290	24	257	9	310	29	268	12	314	17	288	8	218	17	194	7	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	48	0	0	48	42	4	0	38	43	4	0	38	39	0	0	39	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	2,572	1,744	827	2	2,664	1,434	1,213	18	2,809	1,776	1,015	18	2,940	1,816	1,107	18	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	4,941				4,926				6,625				7,509				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	21	0	21	0	14	0	14	0	5	0	5	0	3	0	3	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	1				1				2				3				IAS 39.89A(a); IFRS 9.6.5.8
Other assets <sup>1</sup>	683				670				687				708				
TOTAL ASSETS	12,666				13,000				13,410				13,389				IAS 1.9(a), IG 6

<sup>(1)</sup> Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets

(ml	n EUR)		ı	as of 30/09/201	18			As of	f 31/12/2018					As of 31/	03/2019					As of 30	0/06/2019			
		Gross carr	ying amount		Accu	mulated impairment	Gros	ss carrying amount	Acc	umulated impairme	ent	Gros	ss carrying am	ount	Accun	nulated impair	ment	Gros	ss carrying am	ount	Accu	mulated impai	rment	
Breakdown of financial asset by instrument and by counterparty sector <sup>1</sup>	by or <sup>1</sup>	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired  Stage 3 Credit-impaired	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditinpaired  Stage 3 Credit-impaired	aired increase in	increase in credit risk since Cre	<b>Stage 3</b> edit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk	Stage 3 Credit- impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since initial recognition	Stage 3 Credit- impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit- impaired assets	References
Financial assets at fair	Debt securities	2,572	0	0	-2	0	0 2,642	6	0	-1 0	0	2,786	6		-2	2 0	0	2,915	9	,	o -:	0	0	Annex V.Part 1.31, 44(b)
value through other comprehensive income	Loans and advances	C	0	0	0	0	0 0	0	0	0 0	0	0	0		0	0	0	0	C	,	<b>5</b>	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	1,595	0	0	-1	0	0 1,655	0	0	-1 0	0	1,623	3		-1	. 0	0	1,594	C	,	J -:	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	3,251	72	33	-1	0	-8 3,173	69	39	-1 0	-8	4,886	57	6	7 -1	. 0	-8	5,746	88	9	2 -	2 0	-9	Annex V.Part 1.32, 44(a)

<sup>(1)</sup> This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.



**Market Risk**Precision Capital S.A.

							110	ccision cap	itai SiAi											
	SA				IM										IM					
			VaR (Memorandum item)	STRESSED VaR (Memorand	<i>dum item)</i> A	ND MIGF	NTAL DEFAULT RATION RISK AL CHARGE		CE RISKS CA			VaR (Memora	nndum item)	STRESSED VaR (Me	emorandum item)	DEFAU MIGRAT	MENTAL LT AND ION RISK . CHARGE		E RISKS CAPITAL RGE FOR CTP	
(mln EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)		AVAILABLE AV	WEEKS ERAGE EASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR #	2 WEEKS AVERAGE MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2018	As of 31/12/2018			As of 30/09/2	2018									As of 31/12	2/2018				
Traded Debt Instruments	320	304	0 (	0	0							0	0	0	0					
Of which: General risk	306	293	0	0	0							0	0	0	0					
Of which: Specific risk	14	11	0 (	0	0							0	0	0	0					
Equities	0	0	0	0	0							0	0	0	0					
Of which: General risk	0	0		0	0							0	0	0	0					
Of which: Specific risk	U 11	0			0							0	0	0	0					
Foreign exchange risk Commodities risk	0	9			0							0	0		0					
Total	331	314	0 0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 0	0
	As of 31/03/2019	As of 30/06/2019			As of 31/03/2	2019									As of 30/06	5/2019				
Traded Debt Instruments	226	190	0 (	0	0							0	0	0	0					
Of which: General risk	215	176	0	0	0							0	0	0	0					
Of which: Specific risk	11	13	0	0	0							0	0	0	0					
Equities	0	0	0	0	0							0	0	0	0					
Of which: General risk	0	0	0	0	0							0	0	0	0					
Of which: Specific risk	0	0	0	0	0							0	0	0	0					
Foreign exchange risk	8	13	0	0	0							0	0	0	0					
Commodities risk	0	0	0 0	0	0							0	0	0	0					
Total	234	202	0 0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 0	0 1

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.



Credit Risk - Standardised Approach

Precision Capital S.A.

					Standardise	ed Approach							
			As of 30/09/2018 As of 31/12/2018										
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions				
	(mln EUR, %)												
	Central governments or central banks	5,815	5,892	132	2	6,040	6,104	98					
	Regional governments or local authorities	235	235	13	3	236	236	13					
	Public sector entities	689	227	52	2	707	247	50					
	Multilateral Development Banks	138	138	0		137	137	0					
	International Organisations	64	64	0		64	64	0					
	Institutions	1,085	889	355		1,006	805	328					
	Corporates	2,968	1,368	989		3,033	1,496	1,089					
	of which: SME	295	111	84		286	105	73					
	Retail	2,589	156	116		2,445	158	117					
Consolidated data	of which: SME	34	9	5	5	36	8	5					
Corisonaatea aata	Secured by mortgages on immovable property	862	831	330		917	883	353					
	of which: SME	156	154	67	7	148	145	63					
	Exposures in default	29	22	27	7	36	27	30	7				
	Items associated with particularly high risk	48	44	65		42	39	59					
	Covered bonds	90	90	9		90	90	9					
	Claims on institutions and corporates with a ST credit assessment	340	340	117		355	355	138					
	Collective investments undertakings (CIU)	0	0	0		0	0	0					
	Equity	44	44	45		50	50	50					
	Other exposures	255	232	189		260	238	190					
	Standardised Total <sup>2</sup>	15,252	10,573	2,439	12	15,418	10,92	9 2,523	1				

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

					Standardise	d Approach			
			As of 30/	09/2018			As of 31/	12/2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	312	313	0		380	381	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	445	11	2		469	35	7	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	34 1,053	34 116	10 75		26 1,025	26 149	8 89	
	Corporates of which: SME	1,053	110	/3		1,025	1 <del>4</del> 9	09	
	Retail	1,894	5	4		1,757	7	5	
	of which: SME	1,051	0	'n		1,737	0	0	
NETHERLANDS	Secured by mortgages on immovable property	212	211	75		216	215	77	
	of which: SME	21	21	8		17	17	6	
	Exposures in default	3	3	5	0	3	3	5	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	7	7	1		7	7	1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		2	2	1	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	1	1	1		1	1	1	
	Other exposures	33	17	15		31	16	14	
	Standardised Total <sup>2</sup>	(1) Original exposure, unlike Exp			2				

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

					Standardise	d Approach			
			As of 30	/09/2018			As of 31/	/12/2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	3,109	3,129	0		2,967	2,987	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	3	3	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	136	136			89	89	24	
	Corporates	294	231	206		257	194	173	
	of which: SME	19	5	3		16	3	2	
	Retail	0	0	0		0	0	0	
LUXEMBOURG	of which: SME	0	0	0		0	0	0	
LONLINDOUNG	Secured by mortgages on immovable property	10	9	3		10	9	3	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	0	0	4	4	0	0	
	Items associated with particularly high risk	16	16	24		16	16	24	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	2	2	1		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	11	11			10	10	10	
	Other exposures	145	145	106		145	145	102	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30/	09/2018			As of 31	/12/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(mln EUR, %)										
	Central governments or central banks	136	136	0		369	369	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	134	134	40		105	105	27			
	Corporates	154	113	83		182	133	99			
	of which: SME	23	14	11		24	15	11			
	Retail	121	46	33		115	37	27			
LINITED KINGDOM	of which: SME  Secured by mortgages on immovable property  of which: SME	15	7	4		11	5	3			
ONTIED KINGDOTT	Secured by mortgages on immovable property	266	256	96		269	255	96			
	OF WHICH, SME	22	22	13		25	24	$\frac{12}{2}$	^		
	Exposures in default	0	0	1	Ü	2	21	3	U		
	Items associated with particularly high risk Covered bonds	26	21	32		23	21	31			
		U 3F3	U 152	0		258	258	100			
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	253	253	84		258	258	100			
	Equity	12	12	12		22	22	22			
	Other exposures	35	29	28		34	27	26			
		33	29	20	0	J <del>1</del>	27	20	^		
	Standardised Total <sup>2</sup>				l 0 1				0		



Credit Risk - Standardised Approach

Precision Capital S.A.

					Standardise	ed Approach			
			As of 30/	09/2018			As of 31/	12/2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	88	95	0		63	63	0	
	Regional governments or local authorities	37	37	2		37	37	2	
	Public sector entities	102	95	17		111	111	15	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	186	110	52		181	104	45	
	Corporates	190	139	101		191	134	93	
	of which: SME	20	16	12		20	15	11	
	Retail CM5	9	2			9	1		
FRANCE	of which: SME	76	0	0		100	100	U 41	
<del></del>	<b>Secured by mortgages on immovable property</b> of which: SME	/b	6/	28		109	100	41	
	Exposures in default	18	16	19	1	5   17	15	16	
	Items associated with particularly high risk	16	U 10	19	1	1/ n	U 12	U 10	
	Covered bonds	59	59	6		59	59	0 د	
	Claims on institutions and corporates with a ST credit assessment	χ (	29 Q	4		6	53	3	
	Collective investments undertakings (CIU)	0 0	0	l n		0	0		
	Equity	1	1	1		0	0		
	Other exposures	0	0	0		0	0		
	Standardised Total <sup>2</sup>				1				

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes general credit risk adjustments.									
					Standardise	ed Approach					
			As of 30	/09/2018			As of 31,	/12/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(mln EUR, %)										
	Central governments or central banks	24	55	0		25	57	0			
	Regional governments or local authorities	30	30	0		30	30	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	10	0		0	18	0			
	Institutions	16 361	16 53	50		18 354	18 79	75			
	Corporates of which: SME	201	53	50		33 <del>4</del>	79	/5			
	Retail	261	66	49		265	71	53			
	of which: SME	201	00	1		203 4	1	1			
BELGIUM	Secured by mortgages on immovable property	42	38	14		42	37	14			
	of which: SME	0	0			0	0				
	Exposures in default	2	0	0	2	2	0	1	2		
	Items associated with particularly high risk	6	6	10		3	3	5			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	11	11	5		1	1	1			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	1	1	1		1	1	1			
	Other exposures	21	21	20		21	21	21			
	Standardised Total <sup>2</sup>				2				2		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

			exposures, but includes general credit risk adjustments.									
					Standardise	ed Approach						
			As of 30	/09/2018			As of 31,	12/2018				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	(mln EUR, %)											
	Central governments or central banks	284	284	0		418	418	0				
	Regional governments or local authorities	22	22	0		22	22	0				
	Public sector entities	38	16	1		42	16	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	84	84	24		73	73	18				
	Corporates	146	53	45		162	96	87				
	of which: SME	21	12	9		29	16	11				
	Retail	172	30	22		170	30	22				
GERMANY	of which: SME	18	1	1		19	1	0				
GLRMANT	Secured by mortgages on immovable property	2	2	1		2	2	1				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	10	10	3		2	2	1				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	14	14	14		12	12	12				
	Other exposures	19	19	17		26	26	25				
	Standardised Total <sup>2</sup>				0				0			

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

			exposures, but includes general credit risk adjustments.									
					Standardise	ed Approach						
			As of 30,	09/2018			As of 31,	/12/2018				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	(mln EUR, %)											
	Central governments or central banks	298	315	0		279	288	0				
	Regional governments or local authorities	60	60	0		61	60	0				
	Public sector entities	0	0	0		3	3	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations Institutions	48	38	10		52	42	21				
	Corporates	149	125	19 119		154	42 135	124				
	of which: SME	149	123	0		0	133	124				
	Retail	5	0	l o		5	0					
CDATAL	of which: SME	0	0	0		0	0	0				
SPAIN	Secured by mortgages on immovable property	56	55	25		54	54	25				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0	(			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Other exposures	1	1	1		1	1	1				
	Standardised Total <sup>2</sup>				0							



Credit Risk - Standardised Approach

Precision Capital S.A.

					Standardise	d Approach				
			As of 30	/09/2018			As of 31	/12/2018		
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
	(mln EUR, %)									
	Central governments or central banks	302	301	0		279	279	0		
	Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	0	0	0		0	0	0		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	0	0		0	0	0		
	Institutions	2	2	1		2	2	1		
	Corporates	10	9	7		10	9	9		
	of which: SME	2	2	1		2	2	2		
	Retail	1	0	0		1	0	0		
ITALY	of which: SME	0	0	0		0	0	0		
IIALI	Secured by mortgages on immovable property	0	0	0		0	0	0		
	of which: SME	0	0	0		0	0	0		
	Exposures in default	0	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	1	1	$\frac{1}{2}$		4	4	2		
	Collective investments undertakings (CIU)	0	0	0		0	0	0		
	Equity Other exposures	0	0	0		0	0	0		
	Other exposures Standardised Total <sup>2</sup>	U	<u> </u>	U	0	U	0	0	n	
	Standardisca Total									

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes general credit risk adjustments.								
					Standardise	d Approach				
			As of 30	/09/2018			As of 31/	12/2018		
		Original Exposure <sup>1</sup>	nal Exposure <sup>1</sup> Exposure Value <sup>1</sup> Risk exposure amount Value adjustments and provisions <sup>2</sup> Original Exposure <sup>1</sup> Exposure Value <sup>1</sup> Risk of Provisions Provi							
	(mln EUR, %)									
	Central governments or central banks	102	102	0		87	87	0		
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0		
	Multilateral Development Banks	0	0			0	0	0		
	International Organisations		0			0	0	0		
	Institutions	11	11	3		10	10	3		
	Corporates	126	125	63		142	141	75		
	of which: SME	12	11	6		16	15	7		
	Retail	0	0	0		0	0	0		
UNITED STATES	of which: SME	0	0	0		0	0	0		
UNITED STATES	Secured by mortgages on immovable property	0	0	0		0	0	0		
	of which: SME	0	0	0		0	0	0		
	Exposures in default	0	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0		
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		10	U 10	U		
	Collective investments undertakings (CIU)	0	0			0	U 10	0		
	Equity	5	5	5		4	4	4		
	Other exposures		0	0		0	0	0		
	Standardised Total <sup>2</sup>				0				0	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

					Standardise	d Approach			
			As of 30	/09/2018			As of 31,	12/2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments ar provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	224	124	122		221	120	120	
	Corporates	0	124	122		20	20	20	
	of which: SME	٥	0			0	0	0	
	Retail	7	3			7	5	3	
14011400	of which: SME	0	0			0	0	0	
MONACO	Secured by mortgages on immovable property	8	8	8		30	30	19	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0 1	0	1 0		0 1	0	1 0	



Credit Risk - Standardised Approach

Precision Capital S.A.

					Standardise	ed Approach						
			As of 31,	03/2019			As of 30	/06/2019				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions			
	(mln EUR, %)											
	Central governments or central banks	4,386	4,532	104		3,416	3,521	116				
	Regional governments or local authorities	227	227	14		201	201	2				
	Public sector entities	779	275			791	353	64				
	Multilateral Development Banks	142	142			136	136	0				
	International Organisations	73	73				40	0				
	Institutions	1,087	857	316		•	910	343				
	Corporates	3,297	1,610	1,163		3,524	1,774	1,308				
	of which: SME	373	163	118		404	160	119				
	Retail	2,479	139	103		2,541	154	114				
Consolidated data	of which: SME	36	9	5		37	10	6				
Consolidated data	Secured by mortgages on immovable property	913	876	344		918	881	347				
	of which: SME	170	167	73		185	181	82				
	Exposures in default	92	75	108	7	77	67	91	8			
	Items associated with particularly high risk	44	43	64		45	43	64				
	Covered bonds	102	102	10		98	98	10				
	Claims on institutions and corporates with a ST credit assessment	492	490	201		578	578	201				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	47	47	47		50	50	50				
	Other exposures	267	253	205		287	273	224				
	Standardised Total <sup>2</sup>	14,427	9,741	2,735	13	13,840	9,078	2,934	15			

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

					Standardise	d Approach			
			As of 31,	/03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)	447	440			201	202		
	Central governments or central banks	417	418	0		301	302	0	
	Regional governments or local authorities  Public sector entities	468	34	0 7		458	35	0 7	
	Multilateral Development Banks	100	0 <del>1</del>	/		0 0.0		/	
	International Organisations	0	0			0	0		
	Institutions	31	29	8		37	36	15	
	Corporates	1,130	163	96		1,130	168	98	
	of which: SME	145	17	10		129	21	12	
	Retail	1,832	4	3		1,853	4	3	
NETHEDI ANDC	of which: SME	0	0	0		0	0	0	
NETHERLANDS	Secured by mortgages on immovable property	218	217	77		221	220	78	
	of which: SME	19	19	7		24	24	9	
	Exposures in default	2	2	4	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	7	7	1		6	6	$\frac{1}{2}$	
	Claims on institutions and corporates with a ST credit assessment		1	0		9	9	2	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity Other exposures	41	27	23		Ι //1	27	26	
		41	2/	23	2	41	2/	20	2
	Standardised Total <sup>2</sup>	(1) 0 : : 1							

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 31,	03/2019			As of 30	/06/2019			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(mln EUR, %)										
	Central governments or central banks	1,406	1,426	0		843	863	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	139	139	30		152	152	33			
	Corporates	226	168	146		310	217	197			
	of which: SME	7	3	2		25	1	1			
	Retail	1	0	0		10	3	3			
LUXEMBOURG	of which: SME	0	0	0		0	0	0			
LUXLINDUKG	Secured by mortgages on immovable property	9	7	2		14	12	4			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	14	1	2	4	4	0	0	4		
	Items associated with particularly high risk	16	16	24		16	16	24			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	10	10	2		3	3	1			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	10	10	10		10	10	10			
	Other exposures	137	137	95		160	160	115			
	Standardised Total <sup>2</sup>				4				4		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes general credit risk adjustments.										
					Standardise	d Approach						
			As of 31,	/03/2019			As of 30	0/06/2019				
		Original Exposure <sup>1</sup>	ginal Exposure <sup>1</sup> Exposure Value <sup>1</sup> Risk exposure amount Value adjustments and provisions <sup>2</sup> Original Exposure <sup>1</sup> Exposure						Value adjustments and provisions <sup>2</sup>			
	(mln EUR, %)											
	Central governments or central banks	387	387	1		212	212	1				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		100	100	0				
	Institutions	113	111	26		100	100	24				
	Corporates of which: SME	236 32	169 22	133 16		246 30	190 23	147 17				
	Retail	104	42	31		126	52	38				
	of which, CME	13	42	21		16	92 Q	30 Δ				
UNITED KINGDOM	Secured by mortgages on immovable property	276	265	101		270	259	100				
	of which: SME	31	29	16		30	28	16				
	Exposures in default	16	16	22	0	12	12	19	0			
	Items associated with particularly high risk	24	22	33		24	22	33				
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	270	268	87		307	307	93				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	22	22	22		22	22	22				
	Other exposures	31	31	31		19	19	19				
	Standardised Total <sup>2</sup>				1				0			
		(1) Original exposure, unlike Ex	posure value, is reported befor	e taking into account any effect	due to credit conversion factors	or credit risk mitigation techniq	ues (e.g. substitution effects).					



Credit Risk - Standardised Approach

Precision Capital S.A.

					Standardise	ed Approach			
			As of 31,	/03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	15	25	0		14	36	0	
	Regional governments or local authorities	24	24	2		21	21	2	
	Public sector entities	123	123	15		127	127	17	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	197	115	47		244	156	53	
	Corporates	198	148	113		200	146	108	
	of which: SME	30	26	21		28	24	19	
	Retail	9	1	1		12	1	0	
FRANCE	of which: SME	100	0	0		106	0	37	
	<b>Secured by mortgages on immovable property</b> of which: SME	109	97	38		106	93	3/	
	Exposures in default	5	5 40	57	1	43	39	52	
	Items associated with particularly high risk	41	<del>1</del> 0	57		43	29	) 1	
	Covered bonds	71	71	7		67	67	7	
	Claims on institutions and corporates with a ST credit assessment	29	29	10		120	120	47	
	Collective investments undertakings (CIU)	0	<u> </u>	n		n 120	120 N	n 7/	
	Equity	0	0				0		
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				1		<u> </u>		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes genera		iterparty excludes those for sec	curistisation exposures, additional	valuation adjustments (AVAs) a	and other own funds reduction	is related to the	
					Standardise	d Approach			
			As of 31/	03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	30	63	0		31	63	0	
	Regional governments or local authorities	31	31	0		31	31	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	10	U 17	0		15	U 15	0	
	Corporates	357	75	66		356	76	67	
	of which: SME	0	,,	0		330	0	0	
	Retail	259	61	46		278	61	46	
DEL CTURA	of which: SME	0	0	0		0	0	0	
BELGIUM	Secured by mortgages on immovable property	44	39	14		43	35	13	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	2	0	0	2	2	0	0	2
	Items associated with particularly high risk	3	3	5		4	4	6	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	2	2	1		2	2	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	1	1	1		0	0	0	
	Other exposures	24	24	24		25	25	24	
	Standardised Total <sup>2</sup>				2				2

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes general credit risk adjustments.												
					Standardise	ed Approach								
			As of 31	/03/2019			As of 30	06/2019						
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>					
	(mln EUR, %)													
	Central governments or central banks	331	331	0		204	204	0						
	Regional governments or local authorities	19	19	0		19	19	0						
	Public sector entities	43	21	1		37	23	1						
	Multilateral Development Banks	0	0	0		2	2	0						
	International Organisations	0	0	0		0	0	0						
	Institutions	78	74	17		69	66	15						
	Corporates	163	87	77		186	97	88						
	of which: SME	30	17	13		30	16	14						
	Retail	151	25	19		136	23	17						
<b>GERMANY</b>	of which: SME	18	0	0		16	1	0						
OLIMITAINI	Secured by mortgages on immovable property	2	2	1		2	2	1						
	of which: SME	0	0	0		0	0	0						
	Exposures in default	0	0	0	0	0	0	0	0					
	Items associated with particularly high risk	0	0	0		0	0	0						
	Covered bonds	0	0	0		0	0	0						
	Claims on institutions and corporates with a ST credit assessment	10	10	4		13	13	6						
	Collective investments undertakings (CIU)	0	0	0		0	0	0						
	Equity	10	10	10		11	11	11						
	Other exposures	32	32	31		40	40	39						
	Standardised Total <sup>2</sup>				0				0					

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardise	d Approach			
			As of 31,	/03/2019			As of 30,	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	277	347	0		288	301	0	
	Regional governments or local authorities	60	60	0		60	60	0	
	Public sector entities	55	5	1		55	55	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	46	24	13		61	48	24	
	Corporates	131	109	102		118	100	100	
	of which: SME	0	0	0		0	0	0	
	Retail	5	0	0		11	4	3	
SPAIN	of which: SME	0	0	0		0	0	0	
SPAIN	Secured by mortgages on immovable property	56	56	26		53	52	24	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	(
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	31	31	30		22	22	21	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	1	1	1		1	1	1	
	Standardised Total <sup>2</sup>				0				



**Credit Risk - Standardised Approach** 

Precision Capital S.A.

					Standardise	ed Approach			
			As of 31	/03/2019			As of 30	06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments ar provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	267	267	0		264	264	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2	2	1		1	1	1	
	Corporates	10	9	9		4	4	4	
	of which: SME	2	2	2		0	0	0	
	Retail	1	0	0		1	0	0	
ITALY	of which: SME	0	0	0		0	0	0	
117(=1	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	2	2			2	2		
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity Other exposures	0	0	0		0	0	0	
		U	U	U	0	U	U	U	
	Standardised Total <sup>2</sup>	(1) Original exposure, unlike Ex			•				

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes genera		rice party excludes those for sec	unstisation exposures, additiona	r valuation dajustments (//v/is/	una other own rands reduction	5 related to the	
					Standardise	ed Approach			
			As of 31	/03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	53	53	0		35	35	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	13	13	3		14	14	5	
	Corporates	176	175	98		204	199 40	116	
	of which: SME	38	38	23		46	40	24	
	Retail	0	0	0		0	0	0	
<b>UNITED STATES</b>	of which: SME	0	0	0		0	0	0	
011125 0171120	Secured by mortgages on immovable property	0	0	0		1		0	
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	U 44	U 44	0		0	12	0	
	Claims on institutions and corporates with a ST credit assessment	41	41	21		13	13	/	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	3 1	3	3		3	3	3	
	Other exposures	0	0	0	-	0	0	0	-
	Standardised Total <sup>2</sup>				l 0 l				1 0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	ed Approach			
			As of 31	/03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	203	101	98		198	98	98	
	Corporates	203	20	20		20	20	20	
	of which: SME	0	20 n	0		20 N	20 N	0	
	Retail	2	٥			2	0		
	of which: SME	0	0	0		0	0	0	
MONACO	Secured by mortgages on immovable property	23	23	11		23	23	11	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	2	2	4	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>			re taking into account any effect	0				1



Credit Risk - IRB Approach
Precision Capital S.A.

Inst	(min EUR, %) Sentral banks and central governments nstitutions	Original Exposure <sup>1</sup> Of which: defaulted	As of 30  Exposure  Value <sup>1</sup>	Risk exposure amount  Of which: defaulted	Value adjustment s and provisions	Original Exposure <sup>1</sup>	As of 31,  Exposure  Value <sup>1</sup>	12/2018  Risk exposure amount	Value adjustment	Original Exposu		1/03/2019  Risk exposure amount	Value adjustment	Original Exposure <sup>1</sup>	As of 30	/06/2019  Risk exposure amount	Value
Inst	entral banks and central governments	Of which:		Of which:	adjustment s and			Risk exposure amount		Original Exposu	e <sup>1</sup> Exposur	Risk exposure amount		Original Exposure <sup>1</sup>	Evnosure	Risk exposure amount	Value
Inst	entral banks and central governments		value	Of which: defaulted		05 111			s and		Value <sup>1</sup>				- Value <sup>1</sup>		adjustme s and
Inst		0				Of which: defaulted	- value	Of which: defaulted	provisions	Of w defa	ich:	Of which: defaulted		Of which: defaulted		Of which: defaulted	provisio
Consolidated data  Equ	Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0					0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0			O O O O O O O O O O O O O O O O O O O

<sup>(1)</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.



General governments exposures by country of the counterparty

		Precision Capital S.A.  As of 31/12/2018												
						Direc	t exposures							
				On balance sl	heet	Direc	ct exposures		Deriva	ativas		Off hala	nce sheet	-
	(mln EUR)			On balance si	ileet				Delive			OII bala		-
												Off-balance s	heet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
			Tatal asympton amount of											Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial											exposure amount
		derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
				held for trading	through profit or loss	comprehensive income	amortised cost	can, mg ameant	Troughar amount	can , mg amount	Trought and and			
[ 0 - 3M [ [ 3M - 1Y [		9	9	0	0	0	9	(	0	0	0	0	0	
[ 1Y - 2Y [		2	2	0	0	0	2	(	0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [	Austria	2	2	0	0	0	2	(	0	0	0	0	0	
[5Y - 10Y [ [10Y - more		0	0	0	0	0	0	( (	0	0 0	0	0 0	0 0	
Total  [ 0 - 3M [		0 36	0 3	0	0	0 0	0 3	(	0 0	0 0	0 0	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [	Belgium	7 0 10	7 0 10	0	0	0	7 0 10	(	0 0	0	0	0	0	
[5Y - 10Y [ [10Y - more		20	20 0	0	0	20	0 0	(	0	0	0	0	0	
[ 0 - 3M [ [ 3M - 1Y [		41	41	0	0	20	21	0	0	0	0	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	Bulgaria													
[ 0 - 3M [														
Total [ 0 - 3M [ [ 3M - 1Y [														
[ 1Y - 2Y [ [ 2Y - 3Y [	Cyprus													
[ 0 - 3M [	7,7													
Total [ 0 - 3M [		0	0	0	0	0	0	(	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [	Czech Republic	8 11	8 11	0	0	8	0 11	(	0	0	0	0	0	
[ 0 - 3M [		39 0	49 39 0	0 0	0 0	35 39 0	13 0 0	( ( (	0 0	0 0	0 0 0	0 0	0 0	
Total [ 0 - 3M [		107	107	0	0	82	24	0	0	0	0	0	0	4
[ 0 - 3M [	Denmark													
[3Y - 5Y [ [5Y - 10Y [ [10Y - more	Denillark													
Total														
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [														
[ 0 - 3M [	Estonia													
[10Y - more Total														



General governments exposures by country of the counterparty

		Precision Capital S.A.  As of 31/12/2018												
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet	<u> </u>			Deriva	atives		Off bala	nce sheet	
	(Milit EUK)							Derivatives with p			negative fair value		heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M [	Finland	2 6 19 2 0 12	2 6 19 2 0 12	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	2 6 19 2 0 12		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
Total [ 0 - 3M [	France	41 2 7 14 43 19 125 0 211	2 7 14 43 19 125 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 101 0	2 7 14 43 19 24 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
[ 0 - 3M   [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more	Germany	2 0 7 2 5 10 0	2 0 7 2 5 10 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	2 0 7 2 5 10 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[ 0 - 3M [	Croatia	0 5 5 0 0 0 0	0 5 5 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 5 5 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	9
[ 0 - 3M [	Greece													
[ 0 - 3M [	Hungary													
[ 0 - 3M [	Ireland	0 16 55 0 74 3 0	0 16 55 0 74 3 0	0 0 0 0 0 0	0 0 0 0 0 0			() () () () ()	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[ 0 - 3M [	Italy	10 248 5 0 16 0 279	10 248 5 0 16 0	0 0 0 0 0 0	0 0 0 0 0 0	10 243 0 0 16 0	0 5 5 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[ 0 - 3M [	Latvia	0 0 0 3 0 5 0	0 0 0 3 0 5 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 3 0 5 0	( ( ( ( (	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	



General governments exposures by country of the counterparty

							Precision Capital S.A.							
						Dire	As of 31/12/2018 ct exposures	•						
				On balance sl	hoot	Dire	ct exposures		Deriva	ativos		Off halas	nce sheet	-
	(mln EUR)			On Dalance Si	neet				Deriva	ltives		OII Dalai	ice sneet	-
												Off-balance sl	neet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
														Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
,		derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
				held for trading	through profit or loss	comprehensive income	amortised cost	carrying amount	Notional amount	carrying amount	Notional amount			
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0 0	0		0 0	0	0	0 0	0 0	
[ 1Y - 2Y [ [ 2Y - 3Y [	Lithuania	49	49	0	0	49	0	0	0 0	0	0	0 0	0	
[ 0 - 3M [		0	0	0	0	0	0	C	0 0	0	0	0	0	
I IOTAL		<b>49</b> 0 0	<b>49</b> 0 0	0 0 0	0 0 0	<b>49</b> 0 0	0 0		0 0	0 0 0	0 0 0	<b>0</b> 0 0	<b>0</b> 0 0	10
[ 1Y - 2Y [ [ 2Y - 3Y [	Luxembourg	34	34	0	0	0	34 0	O O	0	0	0	0	0	
[ 0 - 3M [		0 0 1	0 0 1	0 0	0 0	0	0 0 1	0	0 0	0 0	0 0	0 0	0 0	
1 10-3M1		35	35	0	0	0	35	0	0	0	0	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	Malta													
[ 3M - 1Y [														
Total [ 0 - 3M [		8	8	0	0	0	8	C	0	0	0	0 434	0	
[ 0 - 3M [	Netherlands	0 12	0 0 12	0	0	0 12	0	C	0 0	0	0	0 0	0 0	
[3Y - 5Y [ [5Y - 10Y [ [10Y - more	Netherlands	51 2 0	51 2 0	0 0	0 0	45 0 0	6 2 0	C C C		0 0 0	0 0	0 0 0	0 0	
[10Y - more Total [ 0 - 3M [		<b>73</b>	<b>73</b>	0	0	57 0	16 0	0	0	0	0	<b>434</b>	0	7
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [	Poland	0 28	0 28	0 0	0 0	0 28	0	0	0 0	0 0	0 0	0 0	0 0	
[ 0 - 3M [	Polanu	60 0	60 0	0 0	0 0	60 0	0 0	0	0 0	0 0	0 0	0 0 0	0	
Total		121 0	0	<b>0</b>	<b>0</b>	0	0	<b>0</b>	<b>0</b>	0	<b>0</b>	<b>0</b>	0	24
[ 0 - 3M [	<b>n</b>	124 0 0	124 0 0	0 0 0	0 0	124 0 0	0 0	) () ()	0 0	0 0 0	0 0 0	0 0 0	0 0 0	
[3Y - 5Y [ [5Y - 10Y [	Portugal	0	0	0	0	0	0	0	0 0	0	0	0	0	
[10Y - more Total [ 0 - 3M [		124	124	0	0	124	0	0	0	0	0	0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [														
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [	Romania													
[10Y - more Total [ 0 - 3M [		0	0	0	0	0	0	C	0	0	0	0	0	
[ 3M - 1Y [ [ 1Y - 2Y [		0 0 23	0 23	0	0	0 21	0 2		0	0	0	0	0	
[ 3M - 1Y [	Slovakia	23 0	23	0 0	0 0	18 0	5 0	0	0 0	0	0 0	0 0	0	
I O T 3M F		0 <b>46</b> 16	0 <b>46</b> 16	0 0	0 0	0 39 14			0 0	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	4
[ 3M - 1Y [ [ 1Y - 2Y [		0 22	0 22	0	0 0	0 22	0 0	C	0 0	0 0	0 0	0 0	0	
[ 3M - 1Y [	Slovenia	0 0	0 0	0 0 0	0 0	0 0	0 0	() () ()	0 0	0 0	0 0	0 0	0 0	
[10Y - more Total		38	0 38	0	0	36	0		0	0	0	0	0	0



General governments exposures by country of the counterparty

		Precision Capital S.A.												
						Divo	As of 31/12/2018	<u> </u>						
				On balance s	hoot	Dire	ct exposures		Deriva	tivos		Off halas	nce sheet	-
	(mln EUR)			On Dalance S	neet				Deriva	tives			heet exposures	-
								Derivatives with pos	sitive fair value	Derivatives with ne	egative fair value	On balance si	nicet exposures	
								Denvauves with pos	ollive Iali Value	Derivatives with he	sgative iaii value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M [	Spain	1 217 81 0 0 41 0	1 216 81 0 0 41 0	0 0 0 0 0 0	0 0 0 0 0 0	0 180 68 0 0 41 0	13 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
[ 0 - 3M [	Sweden	339	339	V		289	50	V	U U		U	U	U .	U
[ 0 - 3M [	United Kingdom	15 8 0 0 0 0 0 23	15 8 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	15 8 0 0 0 0 0 23	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[ 0 - 3M [	Iceland													
[ 0 - 3M [	Liechtenstein													
[ 0 - 3M [	Norway													
[ 0 - 3M [	Australia													
[ 0 - 3M	Canada	0 10 14 0 11 51 0	0 10 14 0 11 51 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 33 0	0 10 14 0 11 18 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	11
[ 0 - 3M [	Hong Kong			U .		33	34							



General governments exposures by country of the counterparty

							Precision Capital S.A.							
							As of 31/12/2018							
						Dire	ect exposures							
	(mln EUR)			On balance sh	heet				Deriva	tives		Off balaı	nce sheet	
												Off-balance sl	heet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets a fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [	Japan	0 0 18 0 26 0 0	0 0 18 0 26 0 0	0 0 0 0 0 0	0 0 0 0 0 0	00 00 18 00 26 00 00	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0
[ 0 - 3M [	U.S.	35 52 0 0 0 0 0	35 52 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000	35 52 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[ 0 - 3M [	China	0 0 0 20 0 20 0	0 0 0 20 0 20 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 20 0 20 0 40	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	20
[ 0 - 3M [	Switzerland													
[ 0 - 3M [	Other advanced economies non EEA	4 6 7 1 29 36 0	4 6 7 1 29 36 0	0 0 0 0 0 0	0 0 0 0 0 0	21 36 0	0 0 1 1 8 0 0		0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	14
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more	Other Central and eastern Europe countries non EEA						**							
[ 0 - 3M [	Middle East	0 22 28 78 31 86 0	0 22 28 78 31 86 0	0 0 0 0 0 0	0 0 0 0 0 0	20 23 73 31 86 0	0 2 5 5 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
[ 0 - 3M [	Latin America and the Caribbean	0 0 3 0 34 49 0	0 0 3 0 33 49 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 3 0 18 49	0 0 0 0 16 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	



#### General governments exposures by country of the counterparty

Precision Capital S.A.

							Frecision Capital S.A.	•						
							As of 31/12/2018	<u> </u>						
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
								Derivatives with p	ositive fair value	Derivatives with	າ negative fair value	Off-balance sl	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M [	Africa	0 0 5 0 0 0	0 0 5 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 5 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	5
[ 0 - 3M [	Others	0 34 19 25 10 1 0	0 34 19 25 10 1 0	0 0 0 0 0	0 0 0 0 0 0	0 26 0 18 0 0	0 8 19 8 10 1 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	

#### Notes and definition

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
- (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments
- (5) Residual countries not reported separately in the Transparency exercise

#### Regions:

- Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
- Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.
- Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.
- Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Revisa, Capman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (U.S.).
- Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, Con
- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.



General governments exposures by country of the counterparty

							Precision Capital S.A.							
							As of 30/06/2019							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
								Bartanati an artikla a		David and in case with		On-balance sil	eet exposules	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short											
			positions)		of which: Financial accets	of which: Financial accets at						Nominal	Provisions	
				of which: Financial assets held for trading	acoignated at rail value	rain value amough outlet	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0 0	(	0 0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [	Austria	2 0	2 0	0	0	0	2 0	(	0 0	0	0	0	0 0	
[3Y - 5Y [ [5Y - 10Y [		2 16	2 16	0	0	0	2 16	(	0 0	0	0	0	0	
Γ10Y - more		0 <b>21</b>	0 <b>21</b>	0 <b>0</b>	0	0	0 <b>21</b>	( (	0	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		0 7 4	0 7 4	0 0 0	0 0	0 0	0 7 4	( (	0 0	0 0 0	0 0	0 0 0	0 0 0	
[ 2Y - 3Y [ [3Y - 5Y [	Belgium	0	0 10	0	0	0	0 10	(	0	0	0	0	0	
Total  [ 0 - 3M [		25 0 <b>45</b>	25 0 <b>45</b>	0 0	0	21 0 <b>21</b>	4 0 <b>24</b>	( 	0	0 0 <b>0</b>	0 0	0 0	0 0	0
[ 0 - 3M [ [ 3M - 1Y [				-										
[ 1Y - 2Y [ [ 2Y - 3Y [ [3Y - 5Y [	Bulgaria													
[ 0 - 3M [														
[ 0 - 3M [ [ 3M - 1Y [														
[ 1Y - 2Y [ [ 2Y - 3Y [	Cyprus													
[ 0 - 3M [														
Total [ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	(	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [	Czech Republic	19 13	19 13	0	0	8 0	11 13	(	0 0	0	0	0	0	
[ 0 - 3M [	Czecii Republic	75 19 0	75 19 0	0 0 0	0 0	75 19 0	0 0	( (	0 0	0 0 0	0 0	0 0 0	0 0 0	
Total [ 0 - 3M [		125	125	0	0	102	24	0	0	0	0	0	0	4
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [														
[ 0 - 3M [	Denmark													
Total [ 0 - 3M [														
[ 0 - 3M [														
[ 21 - 31 [ [3Y - 5Y [ [5Y - 10Y [	Estonia													
[10Y - more Total														



General governments exposures by country of the counterparty

							Precision Capital S.A.							
						Dire	As of 30/06/2019 ct exposures	<u> </u>						
	(colo EUD)			On balance sl	heet	<u> </u>	et exposures		Deriva	atives		Off bala	nce sheet	
	(mln EUR)								<u> </u>					
												Off-balance s	heet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[ 0 - 2M [												0	0	
[ 0 - 3M [	Finland	0 20 6 0 7 4 0	20 6 0 7 4 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 20 6 0 7 4 0	( ( ( ( (	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[ 0 - 3M [	France	0 19 38 9 20 77 0	0 19 38 9 20 77 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 54 0	0 19 38 9 20 23 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
Total [ 0 - 3M [	Germany	163 0 5 4 0 12 2 0	163 0 5 4 0 12 2 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	54 0 0 0 0 0 0 0	108 0 5 4 0 12 2 0		0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	19
[ 0 - 3M [	Croatia	24 0 5 5 0 0 0	24 0 4 5 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 4 5 0 0 0	0 0 0 0 0 0 0		0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0
[10Y - more Total [ 0 - 3M [	Greece	9	9	0	0	9	0	d	0	0	0	0	0	9
Total [ 0 - 3M [	Hungary													
Total [ 0 - 3M [	Ireland	0 16 22 15 57 4 0	0 16 22 15 57 4 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 16 22 15 57 4 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
[ 0 - 3M [	Italy	0 248 0 0 16 0	0 248 0 0 16 0	0 0 0 0 0 0	0 0 0 0 0 0	0 240 0 0 16 0	0 8 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
Total [ 0 - 3M [	Latvia	264 0 0 3 3 0 0 5	264 0 0 3 0 0 5 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0	8 0 0 3 0 0 5 0		0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	



General governments exposures by country of the counterparty

							Precision Capital S.A.							
						Dire	As of 30/06/2019 ect exposures	<u>,                                      </u>						
				On balance sl	hoot	Dire	ect exposures		Deriva	ativos		Off halas	nce sheet	-
	(mln EUR)			On Dalance Si	neet				Deriva	ltives		Off Data	ice sneet	-
												Off-balance sl	neet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M [		0	0	0	0	0	0		0	0	0	0	0	
[ 0 - 3M [	Lithuania	49 0 0 8 3 3	49 0 0 8 3 0	0 0 0 0 0	0 0 0 0 0	49 0 0 0 0	0 0 0 8 3 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	10
I IOTAL		59 0 33	59 0 33	0 0 0	0 0 0	<b>49</b> 0 0	0 33	(	0 0 0 0	0 0 0	0 0 0	0 0 0	<b>0</b> 0 0	10
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [	Luxembourg	0	0	0	0	0	0		0 0	0	0	0 0	0	
[ 0 - 3M [		0 1 34	0 1 34	0 0 <b>0</b>	0	0	0 1 <b>34</b>		0 0	0 0 <b>0</b>	0 0 <b>0</b>	0 0 <b>0</b>	0 0 <b>0</b>	0
I IO-3MI														
[ 3M - 1Y [	Malta													
[10Y - more Total		0	0	0	0	0	0			0	0	0	0	
[ 3M - 1Y [ [ 1Y - 2Y [		0 11	0 0 11	0	0	0 11	0		0 0	0	0	424 0	0	
[ 0 - 3M [	Netherlands	6 2	6 2	0 0	0	0 0	6 2		0 0	0	0 0	0 0	0	
Total		0 <b>43</b> 24	0 43 24	0 <b>0</b> 0	0 0 0	35 24			0 0 0	0 0 0	0 <b>0</b> 0	0 <b>424</b> 0	0 <b>0</b> 0	7
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [		0 28 14	0 28 14	0 0 0	0 0 0	0 28 14	0 0 0		0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	
[ 0 - 3M [	Poland	15 25 0	15 25 0	0	0	9 25 0	6 0		0 0	0	0	0 0	0	
Total		106 50	106 50		<b>0</b>	100 50			0 0	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	23
[ 0 - 3M [	Portugal	0	0	0	0	0	0		0 0 0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y [ 		0	0	0 0	0	0	0 0 0	(	0 0	0 0 0	0 0	0 0 0	0 0 0	
[ 0 - 3M [		75	75	0	0	75	0		0	0	0	0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [	Romania													
[5Y - 10Y [														
[ 0 - 3M [ [ 3M - 1Y [		0 22	0 22	0 0	0 0	0 20	0 2		0 0	0 0	0 0	0 0	0	
[ 1Y - 2Y [	Slovakia	19 5	19	0 0	0	19	0 0 5	(	0 0	0 0	0	0 0	0	
lotai		0 0 <b>46</b>	0 0 46	0 0 <b>0</b>	0 0	0 0 38	0 0 <b>7</b>	(	0 0 0 0	0 0 <b>0</b>	0 0 <b>0</b>	0 0 <b>0</b>	0 0 <b>0</b>	4
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		0 21 0	0 21 0	0 0 0	0 0 0	0 21 0	0 0 0	(	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	
[ 3M - 1Y [	Slovenia	0 0	0 0	0 0	0	0	0 0		0 0 0	0 0	0 0	0 0	0	
[10Y - more Total		0	0	0	0	0	0		0	0	0	0	0	0



General governments exposures by country of the counterparty

							Precision Capital S.A.							
						Dire	As of 30/06/2019 ct exposures							
	(l. EUD)			On balance s	heet		ct exposures		Deriva	tives		Off balan	ice sheet	
	(mln EUR)			On Balance 3				Derivatives with pos		Derivatives with negative fair			eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount Notional a		Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M [	Spain	16 252 0 2 84 46 0	0 2 84 46 0	0 0 0 0 0 0	0 0 0 0 0 0	0 240 0 0 82 41 0	16 13 0 2 2 2 5 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	1
[ 0 - 3M [	Sweden					302						J		
[ 0 - 3M [	United Kingdom	8 0 0 0 0 0	8 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	8 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[ 0 - 3M [	Iceland													
[ 0 - 3M [	Liechtenstein													
[ 0 - 3M [	Norway													
[ 0 - 3M [	Australia													
[ 0 - 3M   [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more	Canada	5 6 14 0 33 12 0	5 6 14 0 33 12 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 11 5 0	5 6 14 0 21 8 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	4
[ 0 - 3M [	Hong Kong			V		16	54	V			U	U	U	1



General governments exposures by country of the counterparty

							Precision Capital S.A.							
							As of 30/06/2019							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	atives		Off bala	nce sheet	
	( 2019)													
												Off-balance s	sheet exposures	
								Derivatives with po	ositive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets	acoignated at rail value	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
				held for trading	through profit or loss	comprehensive income	amortised cost							
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[ 17 - 27 [ [ 2Y - 3Y [ [3Y - 5Y [	Japan	0 26	0 26	0	0 0	0 26	0 0	0	0	0	0 0	0 0	0	
[3Y - 5Y [ [5Y - 10Y [ [10Y - more Total		0 0 <b>45</b>	0 0 <b>45</b>	0	0 0	0 0 45	0 0	0 0 <b>0</b>	0	0 0	0 0	0 0	0 0	0
[ 0 - 3M [ [ 3M - 1Y [		0 35	0 35	0	0 0	0 0	0 35	0	0 0	0	0	0	0	
[ 0 - 3M [	U.S.	0	0	0	0	0	0 0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0 0	0	0	0	0	0	0	
Total [ 0 - 3M [ [ 3M - 1Y [		35 0	35 0	0	0	0	35 0	0	0	0	0	0	0	0
[ 1Y - 2Y [	China	20 0	20	0	0	20	0 0	0	0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [ [10Y - more	Cillia	21 0	21	0	0	21	0 0	0	0	0	0	0	0	
Total		50	50	0	0	50	0	0	0	0	0	0	0	25
[ 0 - 3M [	Switzerland													
Total [ 0 - 3M [ [ 3M - 1Y [		6 7	6	0	0	6	0	0	0	0	0	0	0	
[ 1Y - 2Y [	Other advanced economies	1 29	1 29	0	0	0 21	1 8	0	0	0 0	0 0	0 0	0 0	
[3Y - 5Y [ [5Y - 10Y [ [10Y - more	non EEA	41 76 0	41 76 0	0 0 0	0 0	39 76 0	2 0 0	0 0 0	0 0	0 0	0 0	0 0 0	0 0	
Total [ 0 - 3M [		160	160	0	0	147	13	0	0	0	0	0	0	21
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Other Central and eastern Europe countries non EEA													
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M [	Middle East	28 49 32 0 200	28 49 32 0 200	0 0 0 0	0 0 0 0 0	23 44 32 0 200	5 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	
[10Y - more Total [ 0 - 3M [		308 0		<b>0 0</b> 0	0 0 0	U	0 10 0		<b>0 0</b> 0	<b>0 0</b> 0	<b>0 0</b> 0	<b>0 0 0</b>	<b>0 0</b> 0	0
[ 3M - 1Y [	Latin America and the Caribbean	0 3 21 23 72	0 3 21 23 72	0 0 0 0 0	0 0 0 0 0	0 3 16 13 72	0 0 5 11 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0 0	
[10Y - more Total	-	0 119	0 <b>119</b>	0 <b>0</b>	0	0 103	0 <b>16</b>	0	0	0	0	0 <b>0</b>	0	43



#### General governments exposures by country of the counterparty

Precision Capital S.A.

							rrecision capital sirti							
							As of 30/06/2019	)						
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Deriva	tives		Off bala	nce sheet	
								Derivatives with po	ositive fair value	Derivatives with	n negative fair value	Off-balance s	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M [	Africa	0 5 0 0 0 0	0 5 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 5 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	5
[ 0 - 3M [	Others	0 19 26 2 9 10 0	0 19 26 2 9 10	0 0 0 0 0 0	0 0 0 0 0 0	0 0 18 0 0 0	0 19 7 2 9 10	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions

the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments (5) Residual countries not reported separately in the Transparency exercise

#### Regions:

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, Chad, Comoros, Congo, Chad, Comoros, Congo, Congo, The Democratic Republic, Chad, Comoros, Congo, Chad, Chad Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.



### Performing and non-performing exposures

			А	s of 30/09/201	8					A	s of 31/12/201	.8		
		Gross carry	ing amount		Accumulated in accumulated control value due to control provisions 4	changes in fair	Collaterals and financial		Gross carry	ing amount		Accumulated in accumulated control value due to control provisions 4	hanges in fair	Collaterals and financial
		Of which performing but past due >30	Of which non	-performing <sup>1</sup>	On performing	On non- performing	guarantees received on non- performing		Of which performing but past due >30	Of which non-	-performing <sup>1</sup>	On performing	On non- performing	guarantees received on non- performing
(mile EUD)		days and <=90 days		Of which: defaulted	exposures <sup>2</sup>	exposures <sup>3</sup>	exposures		days and <=90 days		Of which: defaulted	exposures <sup>2</sup>	exposures <sup>3</sup>	exposures
(mln EUR)  Debt securities (including at amortised cost and fair value)	4,168	0	0	0	2	0	0	4,309	0	0	0	2	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	2,575	0	0	0	1	0	0	2,523	0	0	0	1	0	0
Credit institutions	740	0	0	0	0	0	0	817	0	0	0	0	0	0
Other financial corporations	345	0	0	0	0	0	0	423	0	0	0	0	0	0
Non-financial corporations	508	0	0	0	0	0	0	545	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	7,462	22	33	33	2	8	25	7,649	16	39	39	2	8	32
Central banks	3,758	0	0	0	0	0	0	4,048	0	0	0	0	0	0
General governments	1	0	0	0	0	0	0	1	0	0	0	0	0	0
Credit institutions	1,188	0	0	0	1	0	0	961	0	0	0	1	0	0
Other financial corporations	512	6	5	5	0	5	0	468	8	7	7	1	5	2
Non-financial corporations	567	0	9	9	0	0	9	670	0	9	9	0	0	9
of which: small and medium-sized enterprises at amortised cost	65	0	0	0	0	0	0	67	0	0	0	0	0	0
Households	1,436	16	19	19	0	3	16	1,501	7	24	24	0	3	20
DEBT INSTRUMENTS other than HFT	11,630	22	33	33	4	8	25	11,958	16	39	39	4	8	32
OFF-BALANCE SHEET EXPOSURES	3,648		5	5	0	1	0	3,446		5	5	0	1	0

<sup>(1)</sup> For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

<sup>(2)</sup> Insitutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

<sup>(3)</sup> Insitutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

<sup>(4)</sup> For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



#### **Performing and non-performing exposures**

			,	As of 31/03/201	9					ı	As of 30/06/201	9		
		Gross carryi	ng amount		Accumulated i accumulated o value due to c provisions <sup>4</sup>	hanges in fair	Collaterals and financial		Gross carryi	ng amount		Accumulated in accumulated control value due to control provisions 4	hanges in fair	Collaterals and financial
		Of which performing but past due >30	Of which non	n-performing <sup>1</sup>	On performing exposures <sup>2</sup>	On non- performing	guarantees received on non- performing		Of which performing but past due >30	Of which non	n-performing <sup>1</sup>	On performing exposures <sup>2</sup>	On non- performing	guarantees received on non- performing
(mln EUR)		days and <=90 days		Of which: defaulted	exposures	exposures <sup>3</sup>	exposures		days and <=90 days		Of which: defaulted	exposures	exposures <sup>3</sup>	exposures
Debt securities (including at amortised cost and fair value)	4,424	0	0	0	2	0	0	4,520	0	0	0	3	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	2,491	0	0	0	1	0	0	2,463	0	0	0	1	0	0
Credit institutions	804	0	0	0	0	0	0	876	0	0	0	1	0	0
Other financial corporations	439	0	0	0	0	0	0	455	0	0	0	0	0	0
Non-financial corporations	690	0	0	0	1	0	0	725	0	0	0	1	0	0
Loans and advances(including at amortised cost and fair value)	7,930	55	67	67	2	8	54	7,891	31	92	92	2	9	79
Central banks	2,501	0	0	0	0	0	0	1,523	0	0	0	0	0	0
General governments	1	0	0	0	0	0	0	1	0	0	0	0	0	0
Credit institutions	2,578	0	0	0	1	0	0	3,166	0	0	0	1	0	0
Other financial corporations	600	29	8	8	1	5	2	931	5	14	14	1	5	9
Non-financial corporations	746	1	18	18	0	0	18	776	3	29	29	0	1	28
of which: small and medium-sized enterprises at amortised cost	77	1	0	0	0	0	0	71	0	0	0	0	0	0
Households	1,505	25	41	41	0	3	34	1,494	24	49	49	0	4	42
DEBT INSTRUMENTS other than HFT	12,354	55	67	67	5	8	54	12,411	31	92	92	5	9	79
OFF-BALANCE SHEET EXPOSURES	3,587		5	5	0	1	0	3,668		6	6	0	2	0

<sup>(1)</sup> For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

<sup>(2)</sup> Insitutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

<sup>(3)</sup> Insitutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

<sup>(4)</sup> For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



#### Forborne exposures

			As of 30/09/2018					As of 31/12/2018	3	
	Gross carrying exposures wit measures		Accumulated im accumulated character value due to creprovisions for exfort bearance me	anges in fair dit risk and xposures with	Collateral and financial guarantees	Gross carrying exposures with measures		Accumulated in accumulated che value due to cre provisions for e forbearance me	anges in fair edit risk and exposures with	Collateral and financial guarantees
(min EUD)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on exposures with forbearance
(mln EUR)  Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	36	7	3	3	33	44	7	3	3	41
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	28	1	1	1	27	27	1	1	1	26
Non-financial corporations	0	0	0	0	0	2	0	0	0	2
of which: small and medium-sized enterprises at amortised cost	0	0	0	0	0	2	0	0	0	2
Households	9	6	2	2	7	14	6	2	2	13
DEBT INSTRUMENTS other than HFT	36	7	3	3	33	44	7	3	3	41
Loan commitments given	0	0	0	0	0	0	0	0	0	0

<sup>(1)</sup> For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

<sup>(2)</sup> For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



#### **Forborne exposures**

			As of 31/03/2019					As of 30/06/2019		
	Gross carrying exposures wit measures	amount of th forbearance	Accumulated im accumulated ch value due to cre provisions for e forbearance me	anges in fair dit risk and exposures with	Collateral and financial guarantees	Gross carrying exposures wit measures		Accumulated im accumulated ch value due to cre provisions for e forbearance me	anges in fair edit risk and exposures with	Collateral and financial guarantees
(mln EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	forhearance		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on exposures with forbearance measures
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	42	7	3	3	39	47	9	3	3	42
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	25	1	1	1	24	32	1	1	1	29
Non-financial corporations	2	0	0	0	2	1	0	0	0	1
of which: small and medium-sized enterprises at amortised cost	2	0	0	0	2	1	0	0	0	1
Households	15	6	2	2	13	14	8	2	2	12
DEBT INSTRUMENTS other than HFT	42	7	3	3	39	47	9	3	3	42
Loan commitments given	0	О	0	0	0	0	0	0	0	0

<sup>(1)</sup> For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

<sup>(2)</sup> For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.