

Bank Name	All other banks
LEI Code	xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
Country Code	ОТ



# 2018 EU-wide Transparency Exercise Capital

						20050 2005	
Part				As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
18							
Part			transitional adjustments)				
			instruments)				
		A.1.2	Retained earnings	79,795	83,814	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
		A.1.3	Accumulated other comprehensive income	682	1,451	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
Part		A.1.4	Other Reserves	26,334	29,033	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
Part		A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
Part		A.1.6	Minority interest given recognition in CET1 capital	233	0	C 01.00 (r230,c010)	Article 84 of CRR
Part		A.1.7	Adjustments to CET1 due to prudential filters	-4,233	-4,663	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
1.00		A.1.8	(-) Intangible assets (including Goodwill)	-2,167	-2,317	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.1.9	<ul> <li>(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs</li> </ul>	-734	-457	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
Part		A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-757	-998	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 1S9 of CRR
		A.1.11	(-) Defined benefit pension fund assets	-2,062	-2,564	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
All		A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
		A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
		A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	-122	-73	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010) + C 01.00 (r472,c010)	Acticles 4(36), 36(1) point (i) (i) and 80 to 01 of CRS; Articles 36(1) point (i) (ii), 243(1) point (ii), 243(1) point (ii), 244(1) point (iii) and 239(3) of CRS; Articles 36(1) point (ii) (iii) and 239(3) of CRS; Articles 36(1) point (i) (iv) and 153(4) of CRS; and Articles 36(1) point (i) (iv) and 153(4) of CRS;
Materials		A.1.14.1		-115	-59	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
Auto		A.1.15	<ul> <li>(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment</li> </ul>	-869	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
March   Marc		A.1.16		-172	-190	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
ALTO   Column   Col		A.1.17	<ul> <li>(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment</li> </ul>	0	0	C 01.00 (rS00,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
ALID   C.		A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
ALI	Transitional period	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	-83	0	C 01.00 (r524,c010)	Article 3 CRR
A2212   Transformer allyterisers for the prescription of CTT Control consumers (1/2)   1   0   CLA (COLLEGIS)   Access (1/2) (a. p. of the self-of college of colle		A.1.20	CET1 capital elements or deductions - other	1	-2	C 01.00 (r529,c010)	-
A   17   A   A   A   A   A   A   A   A   A		A.1.21	Transitional adjustments	280	47	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	÷
Account   Acco				nsitional adjustments due to grandfathered CET1 Capital instruments (+/-) 1 0 C		C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
Accordance   Acc		A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	59	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
A21		A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	220	47	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
A22   C)   Decess dediction from T2 from one T2 capital   O   O   Cut 20 (PZALDES)		A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	9,654	10,272	C 01.00 (r530,c010)	Article 61 of CRR
A.2   Content Additional Tier 1 Cupital components and deductions   0   0		A.2.1	Additional Tier 1 Capital instruments	9,600	10,224	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
A24   Addresed Tar 1 transforced adjustments   53   44   43   118 2 CAPTAL (set of Selections and after transitional adjustments)   171,159   174,462   43.00 (10		A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
A.3 TIER 1 CAPITAL (net of deductions and after transitional adjustments)  A.4 TIER 2 CAPITAL (net of deductions and after transitional adjustments)  A.4.1 Tier 2 Capital informancis  Cotton Tier 2 Capital informancis  A.4.2 Other Tier 2 Capital components and deductions  A.4.3 Tier 2 transitional adjustments  A.4.3 Tier 2 transitional adjustments included  A.4.3 Tier 2 transitional adjustments included  A.5.3 Tier 2 transitional adjustments included  A.6.4 Tier A.4.1		A.2.3	Other Additional Tier 1 Capital components and deductions	0	0		
A4		A.2.4	Additional Tier 1 transitional adjustments	53	48	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
A.1   Tier 2 Capital instruments   25,760   23,475   C1.00 (790,4319) + C1.10 (690,4319)		A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	171,159	176,462	C 01.00 (r015,c010)	Article 25 of CRR
A4.2 Other Tier 2 Capital components and diductions 282 180 c. 0.00 (e30,da10) + C. 0.00 (e30		A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	26,337	23,678	C 01.00 (r750,c010)	Article 71 of CRR
A42   Other Tier 2 Capital components and deductions   282   100		A.4.1	Tier 2 Capital instruments	25,760	23,475	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
A-3   Tef - 4 destances all supplements   24   4   4   4   4   4   4   4   4		A.4.2	Other Tier 2 Capital components and deductions	282	180	+ C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) +	
REQUIREMENTS   8.1   Of which: Transitional adjustments included   0   11,955   C95.01 (410;c490)						+ C 01.00 (r960,c010)	
C.1   COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)   14.85%   15.07%   C3.1 (1)   -	OWN FUNDS REQUIREMENTS						Articles 92(3), 95, 96 and 98 of CRR
C.2   TIER 1 CAPITAL RATIO (transitional period)   15.74%   16.00%   CA3 (3)			<u> </u>		,		
Transitional period   C.2   TOTAL CAPITAL RATIO (transitional period)   18.16%   18.14%   CA3 (5)	CARITAL RATIOS (9)			14.85%	15.07%		-
CET1 Capital	Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	15.74%	16.00%	CA3 (3)	-
CETI RATIO (%)   E   COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)   14.83%   15.23%   [0.1]/(18-1)   .	0774	C.3	TOTAL CAPITAL RATIO (transitional period)	18.16%	18.14%		-
F   Adjustments to CET1 due to IFRS 9 transitional arrangements   15,23%   15,12%	Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	161,225	166,144	A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3,0),0)]	-
F Adjustments to AT1 due to 1FRS 9 transitional arrangements 0 C95.01 (+40,c00)  F Adjustments to T2 due to 1FRS 9 transitional arrangements -1 C95.01 (+40,c00)		E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	14.83%	15.23%	[D.1]/[B-B.1]	-
Memo items  F Adjustments to T2 due to IFRS 9 transitional arrangements .1 C65.01 (+40,c330)		F	Adjustments to CET1 due to IFRS 9 transitional arrangements		47	C 05.01 (r440,c010)	
F Adjustments to T2 due to 1FRS 9 transitional arrangements -1 C05.01 (r440,c030)	Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c020)	
F Adjustments included in RWAs due to IFRS 9 transitional arrangements 34 C 05.01 (+40,c40)	Piemo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements		-1	C 05.01 (r440,c030)	
		F	Adjustments included in RWAs due to IFRS 9 transitional arrangements		34	C 05.01 (r440,c040)	

<sup>(1)</sup>The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eliable 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 ratio spublished by the participating banks e.g. in their Pillar 3 disclosure



# Leverage ratio

	(min EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	171,159	176,462	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	170,826	176,368	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	3,099,105	3,382,734	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	3,098,894	3,382,690	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.5%	5.2%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.5%	5.2%	C 47.00 (r330,c010)	



# Risk exposure amounts

(mln EUR)	As of 31/12/2017	as of 30/06/2018
Risk exposure amounts for credit risk	570,642	578,016
Risk exposure amount for securitisation and re-securitisations in the banking book	5,094	4,371
Risk exposure amount for contributions to the default fund of a CCP	3,499	3,264
Risk exposure amount Other credit risk	562,049	570,381
Risk exposure amount for position, foreign exchange and commodities (Market risk)	306,644	323,177
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	22,427	21,054
Risk exposure amount for Credit Valuation Adjustment	107,269	92,869
Risk exposure amount for operational risk	76,330	77,905
Other risk exposure amounts	26,604	31,116
Total Risk Exposure Amount	1,087,489	1,103,082

 $<sup>^{\</sup>left(1\right)}$  May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



# P&L

All other banks

	As of 31/12/2017	As of 30/06/2018
(mln EUR)	0.602	2.001
Interest income	8,602 615	3,601 166
Of which debt securities income		3,002
Of which loans and advances income	6,318	,
Interest expenses	6,477 3,382	2,996
(Of which deposits expenses)	· · · · · · · · · · · · · · · · · · ·	2,176
(Of which debt securities issued expenses) (Expenses on share capital repayable on demand)	1,547	300
	0	0
Dividend income	3	4
Net Fee and commission income	1,119	968
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	108	29
Gains or (-) losses on financial assets and liabilities held for trading, net	4,895	2,349
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-247	351
Gains or (-) losses from hedge accounting, net	11	-16
Exchange differences [gain or (-) loss], net	9	10
Net other operating income /(expenses)	491	-136
TOTAL OPERATING INCOME, NET	8,515	4,164
(Administrative expenses)	5,708	2,932
(Depreciation)	243	104
Modification gains or (-) losses, net	n.a.	0
(Provisions or (-) reversal of provisions)	149	152
(Commitments and guarantees given)	-7	0
(Other provisions)	157	152
Of which pending legal issues and tax litigation <sup>1</sup>	51	
Of which restructuring <sup>1</sup>	30	
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	336	-128
(Financial assets at fair value through other comprehensive income)	n.a.	0
(Financial assets at amortised cost)	n.a.	-152
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	-269	1
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	362	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	-2	5
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	2,707	1,108
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	2,248	878
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	2,248	878
Of which attributable to owners of the parent	2,130	877

(1) Information available only as of end of the year

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



# Market Risk

	All other danks																					
	SA						М									IM						
	As of 31/12/2017	As of 30/06/2018				As of 31,	12/2017									As of 30/0	6/2018					
			VaR (Memoran			STRESSED VaR (Memorandum item) AND		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND A MIGRATION RISK CAPITAL CHARGE		ALL PRICE	ALL PRICE RISKS CAPITAL CHARGE FOR CTP		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	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	12 WEEKS AVERAGE MEASURE	LAST MEASURE	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	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
Traded Debt Instruments	79,195	92,417	662	325	2.136	886							574	261	1,747	755						
Of which: General risk	26,804		501	228	1,498	627							474	201	1,295	528					4 /	A second
Of which: Specific risk	51,823	33,502 57,548	309	142	1,126	434							225	105	938	386				/	4	4
Equities	36,216	36,122	362	136	1,177	352							514	290	1,191	829				/	4	4
Of which: General risk	12.388	11.267	68	20	155	41							200	147	440	419				/	4	4
Of which: Specific risk	20,300	19,514	317	124	1,059	321							323	147	765	417						
Foreign exchange risk Commodities risk	20.164	19.552	174	77	437	156							110	49	230	101						
Commodities risk	140,665	156,073	2,109	914	7,033	3,760	2,732	2,470	272	160	229	153,130	2,246	1,079	7,366	4,593	2,564	2,371	240	194	192	157,296
Total	140,665	156,073	2,109	914	7,033	3,760	2,/32	2,470	2/2	100	229	155,130	2,246	1,079	7,366	4,593	2,304	2,3/1	240	194	192	157,296



Credit Risk - Standardised Approach

All other banks

			•	ur outer burno					
					Standardis	ed Approach			
			As of 31/12/2017 As of 30/06/2018				Risk exposure amount  115,739  2.250  5.56  6.888  1.705  3.955  28  1.225  0  369.429  7.0112  156.684  1.845  1.855  1.		
		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>		Value adjustment and provisions
	(min EUR, %)								
	Central governments or central banks	165,836	132,901	18,474		154,949			
	Regional governments or local authorities	5.437	4.581	574		2.776			
	Public sector entities	19,028	10,397	1,780		7,963			
	Multilateral Development Banks	2.787	2.776	81		4.309		28	
	International Organisations	1,382	1,274	0		1,234		0	
	Institutions	550.121	317.487	68.406		424.106			
	Corporates	388,477	210,722	180,998		250,120			
	of which: SME	11.993	8.385	7.991		7.833			
	Retail	17.283	7.634	5.631		18.751			
	of which: SME	834	527	301		759			
Consolidated data	Secured by mortgages on immovable property	82.718	79.182	31.100		86.910			
	of which: SME	6,872	6,580	4,692		5,691			
	Exposures in default	8.241	4.758	5.269	3.218	7.320			2.468
	Items associated with particularly high risk	18,150	15,251	22,911		24,227		31,961	
	Covered bonds	1.180	1.180	116		1.288	1.288	129	
	Claims on institutions and corporates with a ST credit assessment	59,888	35,833	20,864		36,625	36,261	18,447	
	Collective investments undertakings (CIU)	2	2	2		502	502	466	
	Equity	4,213	4,205	4,358		512	508	611	
	Securitisation	8.692	8.674	3.698		6.779	6.758	3.687	
	Other exposures	7,707	7,703	7,121		5,922	5,921	6,020	
	Standardised Total	1 341 142	844 560	371 383	3 510	1 034 294	884 978	382 600	3.016

(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)

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	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	7.100		***		10.000			
	Regional governments or local authorities	7,498	7,509 98	816 20		10,392	10,447	789	
	Regional governments or local authorities  Public sector entities	97 62	98	20		36 47	36 22	7	
	Multilateral Development Banks	62 40	40	8		4/ 26	22 26	5	
	International Organisations	40	40	0		2b	26	0	
	Institutions	136.439	93.754	12,400		126,546	119.023	12.218	
	Corporates	86,543	43.523	29.265		46.351	35,200	33,615	
	of which: SME	266	43,323	29,265		40,331	35,200	230	
	Retail	200	230	249		234	230	230	
	of which: SME	0	,	0		0	0	0	
INITED KINGDOM	Secured by mortgages on immovable property	981	849	531		1.175	930	627	
ONLIED KINGDOM	of which: SME	104	104	104		116	116	116	
	Exposures in default	164	156	232	7	258	252	377	5
	Items associated with particularly high risk	124	119	179	,	1,654	1,649	2.473	
	Covered bonds	11.	110	1,0		5	5	1	
	Claims on institutions and corporates with a ST credit assessment	5.708	5,554	2.091		8.562	8.120	3.179	
	Collective investments undertakings (CIU)	0	0	0		4	4	4	
	Equity	325	325	382		279	278	296	
	Securitisation	121	120						
	Other exposures	1,263	1,263	2,462		934	934	1,298	
	Standardised Total <sup>2</sup>				10				9

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
	(min EUR. %)	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>
	Central governments or central banks	1,390	1.389	40		555	555	71	
	Regional governments or local authorities	524	515	104		547	532	106	
	Public sector entities	872	882	316		1.316	1.141	372	
	Multilateral Development Banks	159	159	0		97	97	0	
	International Organisations	139	139	0		97	0	0	
	Institutions	139,265	63,346	17.080		85.107	78.057	21.013	
	Corporates	60,147	27,308	23,738		30.401	24.268	21,295	
	of which: SME	39	22	22		21	21	21	
	Retail	1	1	1		1	0	0	
	of which: SME	1	0	0		0	0	0	
UNITED STATES	Secured by mortgages on immovable property	107	106	99		124	122	117	
0112120 0171120	of which: SME	53	52	52		44	44	44	
	Exposures in default	3	2	3	0	2	2	2	0
	Items associated with particularly high risk	792	721	1.081		1.126	1.071	1.606	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	40.641	16.907	8.460		13.634	13.463	6.722	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	5	5	5		3	3	3	
	Securitisation								
	Other exposures	539	536	536		1,056	1,055	1,053	
	Standardised Total <sup>2</sup>				40				36

	rovisions per country or counterparty excludes those for securistisation exposures, additional valuation adjus								
					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	/2018	
	(min EUR. %)	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>
	Central governments or central banks	35,566	29,131	20		33,290	31,261	4	
	Regional governments or local authorities	536	252	7		222	222	10	
	Public sector entities	3.279	1.702	8		596	157	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	60.485	49.224	4.405		54.325	51.021	4.048	
	Corporates	9,860	5,971	5,311		7,805	6,744	6,486	
	of which: SME	160	158	158		150	150	150	
	Retail	7	5	4		4	1	1	
	of which: SME	2	1	1		0	0	0	
GERMANY	Secured by mortgages on immovable property	539	76	52		422	28	26	
	of which: SME	3	3	2		2	2	2	
	Exposures in default	2	0	0	0	0	0	0	0
	Items associated with particularly high risk	13	13	19		93	93	139	
	Covered bonds	8	8	1		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	1,460	1,488	978		1,254	1,280	817	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	8		8		1	1	2	
	Securitisation								
	Other exposures	1	1	1		0	0	0	
	Standardised Total <sup>2</sup>				6				0

<sup>(\*\*</sup>Original exposure, unitie: Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

\*\*Total value adjustments and convisions cor counter of counterparts excluded those for securistication excourses, delibraria valuations adjustments (AVA) and other own funds reductions related to the exocurses, but includes owneral credit risk adjustments.



Credit Risk - Standardised Approach

All other banks

				ii outer burno					
					Standardis	sed Approach			
			As of 31/12	2/2017			As of 30/06/	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>
	(min EUR, %)								
	Central governments or central banks	13.240	13.035	0		8.263	8.204	2	
	Regional governments or local authorities	211	211	42		302	302	60	
	Public sector entities	278	233	31		93	92	10	
	Multilateral Development Banks	5	5	0		3	3	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	64.239	22.491	5.582		40.814	36.312	5.652	
	Corporates	24,774	15,489	7,793		14,812	8,957	7,567	
	of which: SME Retail	158	149	149		204	196	196	
	of which: SME	0		0		0	0	0	
FRANCE	Secured by mortgages on immovable property	104	50	47		124	70	68	
FRANCE	of which: SME	22	22	22		124	19	19	
	Exposures in default	22	22	22	0	19	19	19	0
	Items associated with particularly high risk	14		13	U	25	6	0	
	Covered bonds	4		13		7	7	1	
	Claims on institutions and corporates with a ST credit assessment	2.134	2.160	1.082		3.788	3,842	1.916	
	Collective investments undertakings (CIU)	2.134	2.100	1.002		3.766	0.012	0	
	Equity	0	0	0		1	1	1	
	Securitisation	, i					•		
	Other exposures	0	0	0		1	1	1	
	Standardised Total <sup>2</sup>				5				0

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

					Standardis	ed Approach					
			As of 31/12	2/2017		As of 30/06/2018					
		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>		
	(min EUR, %)										
	Central governments or central banks	12	12	12		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	0		0		0	0	0			
		30	29	6		159	114	23			
	Corporates	30,855	14,232	14,247		18,259	14,871	14,779			
	of which: SME	62	62	62		23	23	23			
	Retail of which: SME	0	0	U		0	0	0			
CANADAM TO ANDO		0	0	0		. 0	0	. 0			
CAYMAN ISLANDS	Secured by mortgages on immovable property of which: SME	42	42	42		41	41	41			
	or which: SME Exposures in default	26 0	26	26	0	26 132	26 116	26 116	0		
	Exposures in default  Items associated with particularly high risk				0				0		
	Covered bonds	11.959	10.568	15.886		14.821	13.276	19.923			
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0			0		0			
	Collective investments undertakings (CIU)	0				9	1	1			
	Equity	0				U	0	0			
	Securitisation	4	4	4		0	0	0			
	Securitisation Other exposures	0	0	0		0	0	0			
	Standardised Total <sup>2</sup>	0		U		U	U	U			

\*\* Companie exposuler, unine: exposure vaue, is reported before standard not account any effect due for conscious conscious of content and any effect due for conscious conscious or cereal real, insulgation excension excensional exposure value, is reported before standard not extend any effect due for conscious conscious or cereal real employers, quisitation effects.

\*\*Total value adjustments and provisions per country of counterparty excludes those for sexualisation exposures, additional valuations of distinct and other own funds reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions reductions reductions reductions reductions reductions reductions reductions.

					Standardis	sed Approach			
			As of 31/12	2/2017			As of 30/06	/2018	
	(min EUR. %)	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>
	Central governments or central banks	213	213	42		1.976	1.976	209	
	Regional governments or local authorities	3	3	1		1,570	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	6	6	3		1	1	1	
	International Organisations	0	0	0		0	0	0	
	Institutions	32.445	12.027	4.170		24.375	16.484	5.520	
	Corporates	19.184	8.262	7.364		8.099	7.955	7.106	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Japan	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	4	6	0	4	4	5	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	1,848	1,855	928		2,981	3,028	1,517	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	11	11	11		13	13	13	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				

Springer of the security of th

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	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 adjustment and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	939	888	0		368	368	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	96	96	0		209	209	0	
	International Organisations	4	4	0		4	4	0	
	Institutions	3,565	1,925	408		2,583	1,648	376	
	Corporates	19.954	13.449	14.177		21.153	16.111	15.475	
	of which: SME	34	34	34		36	36	36	
	Retail	1	1	0		0	0	0	
	of which: SME	1	1	0		0	0	0	
.UXEMBOURG	Secured by mortgages on immovable property	328	55	55		646	129	128	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	4	4	0	4	4	4	0
	Items associated with particularly high risk	399	279	546		532	482	722	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	188	184	39		107	105	22	
	Collective investments undertakings (CIU)	0	0	0		159	159	159	
	Equity	1	1	1		4	4	7	
	Securitisation								
	Other exposures	86	86	33		75	75	59	

<sup>10</sup> Chainal exocurse. untile Exocurse value, is recorded before baking into account any effect due to credit conversion factors or gredit risk mitioation techniques (e.g. substitution effects).

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



Credit Risk - Standardised Approach

All other banks

			-	ii odici barilo					
					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	/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>
	(min EUR, %)								
	Central governments or central banks	574	564	3		422	403	10	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	73 0	42	8		18	14	3	
	Multilateral Development Banks International Organisations	17	17	0		0	0	0	
	Institutions					ь	7.469	0	
	Corporates	12.518 7.698	6.727 3.892	2.091 3.125		12.890 6.772	7.469 5.024	2.054 4.003	
	of which: SMF	7,698	3,892	3,125		10	3,024	4,003	
	Retail	0 2	0	0		10	10	10	
	of which: SME	0	1	1		0	0		
SWITZERLAND	Secured by mortgages on immovable property	18	17	0		14	13		
SWITZERDAND	of which: SME	5	1/	,		14 E	13		
	Exposures in default	í	1 1	0	0	,	1 0	1 6	0
	Items associated with particularly high risk	29	29	44	, and the second	329	329	494	, and the same of
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	324	314	110		928	912	423	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	7	7	7		0	0	0	
	Securitisation								
	Other exposures	1	1	1		3	3	3	
	Standardised Total <sup>2</sup>				1				1

Total value adjustments and provisions per country of counterparty excludes the person of the the per

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
	(min EUR. %)	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>
	Central governments or central banks	1.779	1.779	0		614	606	2	
	Regional governments or local authorities	12	1,779	2		014	000	0	
	Public sector entities	562	272	54		709	709	142	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6.246	4,274	1.113		5.157	4,395	1.788	
	Corporates	17,152	8,435	8.219		12.686	9.382	9.081	
	of which: SME	380	84	84		6	6	6	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
NETHERLANDS	Secured by mortgages on immovable property	18	18	10		1	1	1	
	of which: SME	1	1	1		1	1	1	
	Exposures in default	129	129	133	0	104	104	106	0
	Items associated with particularly high risk	110	107	161		232	84	126	
	Covered bonds	0	0	0		2	2	0	
	Claims on institutions and corporates with a ST credit assessment	548	511	257		541	543	279	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		21	21	31	
	Securitisation								
	Other exposures	2	2	2		5	5	5	
	Standardised Total <sup>2</sup>				0				113

\*\* Companie exposuler, unine: exposure vaue, is reported before standard not account any effect due for conscious conscious of content and any effect due for conscious conscious or cereal real, insulgation excension excensional exposure value, is reported before standard not extend any effect due for conscious conscious or cereal real employers, quisitation effects.

\*\*Total value adjustments and provisions per country of counterparty excludes those for sexualisation exposures, additional valuations of distinct and other own funds reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions related to the exposures, but includes general credit risk adjustments and other own funds reductions reductions reductions reductions reductions reductions reductions reductions reductions reductions.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
	(min EUR, %)	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>
	Central governments or central banks	7,337	503	99		9,069	273	107	
	Regional governments or local authorities	348	348	247		358	358	233	
	Public sector entities	62	62	49		76	76	59	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	8.077	3.836	1.920		4.215	3.801	1.647	
	Corporates	5.961	4,498	4,360		4,740	3.817	3.833	
	of which: SME	904	893	893		828	815	815	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
ITALY	Secured by mortgages on immovable property	33	33	32		26	26	25	
	of which: SME	25	25	25		24	24	24	
	Exposures in default	84	20	30	0	0	0	0	0
	Items associated with particularly high risk	2	1	2		56	55	83	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	158	162	221		233	237	283	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		9	9	9	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				1

Sandardised Total\*

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

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

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

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



# Credit Risk - IRB Approach All other banks

							IRB Appro	ach					
				As of 31/12	/2017					As of 30	06/2018		
		Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted <sup>(2)</sup>	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	63.739	0	67.222	11.586	0	0	82.004	0	84.294	14.592	0	0
	Institutions	167,318	5	143,445	66,711	0	0	176,479	5	147,563	71,090	0	0
	Corporates	198.371	189	154.597	90.538	43	127	196.776	225	150.511	89.784	61	89
	Corporates - Of Which: Specialised Lending	1,650	0	1,304	985	0	26	1,686	0	1,306	994	0	23
	Corporates - Of Which: SME	380	0	366	185	0	2	382	1	353	184	0	3
	Retail	121,329	0	125,051	21,477	0	2,205	104,162	0	107,601	11,559	0	64
	Retail - Secured on real estate property	118.590	0	122.111	20.616	0	2.145	102.081	0	105.552	11.018	0	46
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-	118,590	0	122,111	20,616	0	2,145	102,081	0	105,552	11,018	0	46
	Retail - Qualifying Revolving	2,405	0	2,581	546	0	20	1,971	0	1,939	430	0	7
	Retail - Other Retail	334	0	359	316	0	39	111	0	111	110	0	10
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	334	0	359	316	0	39	111	0	111	110	0	10
	Equity	1,072	0	1,072	3,429	1		1,322	1	1,322	4,177	2	
	Securitisation	2.337		2.301	1.396		0	1.676		1.642	684		0
	Other non credit-obligation assets				555						257		
	IRB Total				195,692						192,142		

IRB Total

195,692

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

For comprate—specialised lending, original values reported in December 2017 at consolidated level include all specialised lending exposure, while the corresponding of which defaulted" evolude those subject to the sixting criteria approach.

							IRB Approx	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure <sup>1</sup>	Exposure	Risk expo	ure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions
	Central banks and central governments	5,465	0	5,149	480	0	0	8,931	0	8,643	1,872	0	0
	Institutions	14.567	0	13.173	6.640	0	0	14.665	0	13.031	7.167	0	0
	Corporates	34,784	4	26,716	14,509	4	4	35,088	4	26,724	13,290	4	10
	Corporates - Of Which: Specialised Lending	185	0	185	140	0	0	124	0	124	86	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	457	0	457	1,603	0	0	256	0	256	863	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	292	0	528	25	0	0	141	0	359	20	0	0
	Institutions	49,409	0	41,476	10,835	0	0	54,957	0	45,246	11,992	0	0
	Corporates	39.433	3	27.642	11.570	0	0	35.652	3	26.393	12.627	0	0
	Corporates - Of Which: Specialised Lending	44	0	40	28	0	0	45	0	42	29	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	16	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
LINETED OTATES	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	428	0	428	1,260	0	0	418	0	418	1,248	1	0
	Securitisation Other non credit-obligation assets												
	IRB Total												

								IRB Appro	ach					
					As of 31/12/	2017					As of 30/	06/2018		
			Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		banks and central governments	22,745	0	18,559	3,910	0	0	34,425	0	29,397	4,528	0	0
	Instituti		14.904	0	9.628	5.768	0	0	13.492	0	8.128	4.993	0	0
	Corporal		7,399	9	6,343	2,446	0	3	6,594	9	5,524	2,643	0	0
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
		Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
GERMANY		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		31	0	31	91	0	0	50	0	50	145	0	0
	Securitis													
		on credit-obligation assets												
	IRB Tota	al												



Credit Risk - IRB Approach All other banks

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustments and	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	6,031	0	6,754	476	0	0	8,928	0	9,658	619	0	0
	Institutions			9.745	3.852	0	0	11.553	0	10.073	3.654	0	0
	Corporates	8.924	0	6.444	3.426	0	6	8.804	0	6.245	3.145	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	16	0	16	47	0	0	15	0	15	45	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

								IRB Appro	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central	banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institut		1,480	0	1,467	1,917	0	0	1,977	0	1,918	2,315	0	0
	Corpora		21.388	0	16.391	16.170	0	0	20.408	25	14.966	15.204	0	0
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME			0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
CAYMAN ISLANDS		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		17	0	17	60	0	0	22	0	22	73	0	0
	Securiti													
	Other n	on credit-obligation assets												
	IRB Tot	al												

		ſ						IRB Appro	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	Original Exposure Exposure Value <sup>1</sup>				Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
		banks and central governments	405	0	405	56	0	0	250	0	250	35	0	0
	Instituti		12,858	0	11,761	3,897	0	0	12,952	0	11,800	3,666	0	0
	Corporal		7.236	0	7.375	1.600	0	0	4.396	0	4.769	1.097	0	0
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
		Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
JAPAN		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	ľ	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity Securitis		3	0	3	- 8	0	0	- 6	0	6	18	0	0
		on credit-obligation assets												
	IRB Tota	al												

IRB Total

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

								IRB Appro	ach					
					As of 31/12/	2017					As of 30/	06/2018		
			Original Expe	sure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments
		(min EUR, %)		Of which:	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central	banks and central governments	12	0	15	3	0	0	223	0	230	50	0	0
	Institut	ons	2,884	0	2,555	1,472	0	0	2,697	0	2,664	1,533	0	0
	Corpora	tes	8.331	0	6.488	5,556	0	3	10.197	0	7.098	5.955	0	0
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
		Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		13	0	13	48	0	0	14	0	14	51	0	0
	Securiti													
		on credit-obligation assets												
	IRB Tot	al .												



Credit Risk - IRB Approach
All other banks

							IRB Approa	ich					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure <sup>1</sup>	Exposure	Risk expos	ure amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure	Risk expos	ure amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	1,407	0	1,407	29	0	0	484	0	483	10	0	0
	Institutions	9.732	0	12.451	2.461	0	0	10.436	0	10.108	2.980	0	0
	Corporates	2.519	0	2.036	1.187	0	0	2.957	0	2.416	988	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	36	0	36	105	0	0	85	0	85	247	0	0
	Securitisation Other non credit-obligation assets												
	IRB Total												

								IRB Approa	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central	banks and central governments	55	0	31	3	0	0	121	0	96	6	0	0
	Institut		3.011	0	2.691	1.164	0	0	2.830	0	2.374	967	0	0
	Corpora		7,648	0	5,104	3,418	0	2	8,340	0	5,724	4,228	0	0
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
		Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	F-miles.	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	.0	0	0
	Equity Securiti:			0	5	14	0	- 0	ь	0	ь	18	0	- 0
		on credit-obligation assets												
	IRB Tot													

								IRB Appro	ich					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	sure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		and central governments	4,593	0	4,037	3,741	0	0	5,147	0	4,761	4,814	0	0
	Institutions		1.829	5	1.176	1.469	0	0	1.839	5	1.211	1.427	0	0
	Corporates		3,398	10	2,267	2,500	0	9	3,793	10	2,733	2,796	0	0
		orates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
		iorates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
	Ret	ail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
ITALY		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		ail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Ret	ail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		2	0	2	5	0	0	3	0	3	- 8	0	0
	Securitisation Other non creation	dit-obligation assets												
	IRB Total													

TRG 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).



### Sovereign Exposure

All other banks

(mln EUR)									As of 31/	12/2017								
				Memo: breal	kdown by acco	ounting portfo	olio											
Country / Region	Financial as	of which: loans and	of which: debt	Held for trading <sup>1</sup>	of which: Loans and	of which: Debt	Designated at fair value through profit or loss <sup>2</sup>	of which: Loans and	of which: Debt	Available-for- sale <sup>3</sup>	of which: Loans and	of which: Debt	Loans and Receivables <sup>4</sup>	of which: Loans and	of which: Debt	Held-to- maturity investments	of which: Loans and	of which:
TOTAL - ALL COUNTRIES	22,905.6	7,290.6	securities 15,615.0	10,213.9	advances 0.2	securities 10,213.7	526.9	advances 428.1	securities 98.8	10,991.3	advances 0.0	securities 10,991.3	7,554.6	advances 7,549.1	securities 5.5	1,821.6	advances 0.0	securities 1,821.6
				10,213.9	0.2	10,213.7	320.9	420.1	30.0	10,991.3	0.0	10,991.3	7,554.0	7,349.1	5.5	1,021.0	0.0	1,021.0
Austria Belgium	2,284.0 712.4	1,461.6 3.5	822.4 708.9															
Bulgaria	0.0	0.0	0.0															
Croatia	0.9	0.0	0.9															
Cyprus	3.0	0.1	3.0															
Czech Republic	6.8	0.0	6.8															
Denmark	1,595.4	1,581.9	13.5															
Estonia	5.5	0.0	5.5															
Finland	340.2	12.3	327.9															
France	781.3	99.6	681.7															
Germany	1,329.6	150.8	1,178.8															
Greece	41.9	0.5	41.4															
Hungary	179.5	39.9	139.5															
Ireland Italy	61.1 1,216.2	0.4 57.6	60.7 1,158.6															
Latvia	219.9	24.1	1,158.6															
Lithuania	17.0	0.0	17.0															
Luxembourg	974.7	3.3	971.4															
Malta	0.0	0.0	0.0															
Netherlands	91.1	0.4	90.7															
Poland	285.9	3.0	282.9															
Portugal	276.5	25.3	251.2															
Romania	0.1	0.0	0.1															
Slovakia	17.4	0.0	17.4															
Slovenia	8.7	0.1	8.6															
Spain	698.3	3.4	694.9															
Sweden United Manager	913.9	291.6	622.3															
United Kingdom  Iceland	2,872.8 0.0	354.1 0.0	2,518.7 0.0															
Liechtenstein	0.0	0.0	0.0															
Norway	0.0	0.0	0.0															
Switzerland	6.3	3.8	2.5															
Australia	29.1	23.0	6.1															
Canada	524.8	464.4	60.4															
China	240.4	4.5	235.9															
Hong Kong	21.8	4.6	17.2															
Japan	410.9	0.0	410.8															
U.S.	2,772.9	597.4	2,175.5															
Other advanced economies non EEA	558.3	110.2	448.1															
Other Central and eastern Europe countries non EEA	181.5	57.8	123.7															
Middle East	278.4	51.5	226.9															
Latin America and the Caribbean	1,086.5	1,068.4	18.1															
Africa	486.1 1,374.8	222.1 569.4	264.0 805.4															
Others Note:	1,3/4.8	509.4	803.4															

Note:
Information disclosed in this template is sourced from FINREP templates F 20 and F 04.
The information reported covers all exposures to "General governments" as defined in paragraph 41 (b) of Annex V of ITS on Supervisory reporting: "central governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

<sup>(1)</sup> Includes "Trading financial assets" portfolio for banks reporting under GAAP

<sup>(2)</sup> Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

<sup>(3)</sup> Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

<sup>(4)</sup> Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP



	_	All other banks												
						Dira	As of 30/06/2018							
	(min EUR)			On balance s	neet	Dife	ct exposures		Deriva	tives		Off bala	nce sheet	_
	(MIN EUR)												heet exposures	
								Derivatives with po	sitive 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 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	exposure amount
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more	Austria	74 448 155 136 308 876 512	74 438 154 134 248 818 441	29 411 154 135 308 872 474	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1 1 0 3	45 0 0 0 0 0 0	7 8 13 15 48 144 170	175 654 200 3.603 411 1.004 911 6,958	47 -27 -97 -6 1 -17 127 28	1.487 302 347 139 65 95 589	0 0 0 0 0	0 0 0 0 0	
Total [ 0 - 3M [ 13M - 1Y [ 14 - 2Y [ 12 - 2Y [ 12 - 2Y [ 12 - 2Y [ 12 - 2Y [ 13 - 2Y	Belgium	2,509 77 1,092 280 312 220 1,801 1,774 6,5267	2,307 767 1,084 280 312 215 1,645 1,540 5,843	2,384 257 962 280 312 215 1,788 1,772 5,586	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5 471 0 0 5 12 0 488	83 1 0 0 0 0 0	404 0 0 0 0 0 0 2 136 139	6,958 0 38 36 15 3 20 317 429	28 0 0 0 1 -4 15 10 22	3,025 70 0 27 56 21 147 371 693	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	207
10 - 3 M	Bulgaria	6,257 0 0 0 0 2 1 9	5,843 0 0 0 0 2 1 9	5,586 0 0 0 0 2 1 9	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	488 0 0 0 0 0 0 0	0 0 0 0 0 0 0	139 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 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	59
Total   Tota	Cyprus	0 1 1 0 2 2 22 0	0 1 1 0 2 2 21 0	0 1 1 0 2 2 21 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Czech Republic	23 72 72 59 179 29 57 32 445	22 12 78 59 179 26 57 32	23 12 78 59 179 26 57 32	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 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 16	0 0 34 0 0 0 0 243 278	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 13 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	196
Total     Total	Denmark	449 99 159 26 64 52 149 14	974 159 26 64 52 148 14 1,437	18 59 26 64 52 149 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	8 0 0 0 0 0 0 1	43 51 27 134 84 75 388 803	2.78 1.557 1.159 2,018 212 2.095 1.006 4,643 12,690	21 6 21 -77 17 45 869 902	16 637 206 3,437 1.001 1.283 1.963 5,014	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	196
Total   Tota	Estonia	0 0 0 0 0 0 5	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 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	2



	General govern	All other banks	the counterparty											
		SW VALE 1 TABLES					As of 30/06/2018							
						Dire	ct exposures							
	(min EUR)			On balance s	neet				Deriva	tives		Off balar	ice sheet	
	(IIIIII EOK)													
												Off-balance sh	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
			T-1-11			<u> </u>			T					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	of which: Financial assets at	of which: Financial assets at							
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
1 ME - 0 1		885	61	35	0	1	849	0	15	24	828	0	0	
[ 3M - 1Y [ [ 1Y - 2Y [		2 72	2 49	2 59	0	0 5	9	31 7	15 2.436 202	-1 -1	828 253 765	0	0	
[ 2Y - 3Y [   13Y - 5Y     15Y - 10Y	Finland	413 446 1,941	409 430 1,898	410 433 1,907	0	7 10	5 23	18 72 46	369 617 1,946	-8 2 -60	905 156 854	0	0	
[10Y - more Total		332 4,090	268 3,116	315 <b>3,160</b>	0	1 27	16 903	10 183	581 <b>6,166</b>	12 -32	956 <b>4.716</b>	2	0	35
「0-3M「 「3M-1Y「 「1Y-2Y「		3,305 4,363 1,820	3,323 4,290 1,560	1,349 3,705	0	1,473 522	324 0	24 60 57	2.541 1.915 1.038	206 18	6.784 2.428	0	0	
1 17 - 27 1 1 2Y - 3Y 1 13Y - 5Y 1	France	1,386	1,149 2,270	1,708 1,338 2,684	0	0	0	57 79 67	1.605 1.170	-36 -31 -44	806 668 679	0 60	0	
[5Y - 10Y   [10Y - more Total		12,305 5,821	11,402 4,789 <b>28,783</b>	2,684 12,228 5,729 28,742	0	17 0 <b>2,014</b>	0 2	172 512 <b>970</b>	2.010 1.409 <b>11,688</b>	109 117 <b>339</b>	2.294 1.990 <b>15,649</b>	0 50 111	0	174
[ 0 - 3M [ [ 3M - 1Y [		32,082 3,966 2,608	3,957 2,517	1,877	346 0	2,014 150 396	326 1,543 0	105 296	2.478 12,124	222 30	6.413 10,630	0 0	0	1/4
「1Y - 2Y 「 「2Y - 3Y 「	Germany	2,995 609	2,758 538	2,851 562 4,688	0	0	0	449 397	12.109 5.733	-74 307 228 369	10.970 6.750	0	0	
[3Y - 5Y   [5Y - 10Y   [10Y - more	,	5,189 12,008 6.018	4,970 11,219 4,567	4,688 11,452 4,479	0	191 139 0	0 0 331	886 1,460 8,645	15.786 14,655 25.194	228 369 2 779	7.130 9,297 19.190	0	0	
Total [ 0 - 3M [		33,392 6	30,527 6	27,408 6	346 0	877 0	1,874 0	12,238 0	88,079 0	2,779 3,860 0	<b>70,380</b>	<b>0</b>	0	273
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [		0 1	0 1	0 1	0	0	0	0	3 0	0	2 1	0	0	
[3Y - 5Y [ [5Y - 10Y [	Croatia	10 1	7	7	0	3 0	0	7 0	99 311 0	14 0 0	0	0	0	
f 10Y - more Total		2 22	2 19	2 19	0	0 3	0	7	0 412	0 14	0 8	0 0	0	31
[ 0 - 3M [		184 0	184 0	184 0	0	0	0	0 6 16	250 184	0 0	0 0 4	0	0	
[ 2Y - 3Y [ [3Y - 5Y [	Greece	0 44	0 44	0 44	0	0	0	0	0 32	0	0	0	0	
		34 60 <b>381</b>	32 54 <b>374</b>	34 59 <b>380</b>	0	0	0	50 29 <b>104</b>	762 1,501 <b>2,729</b>	50 0 <b>50</b>	429 0 <b>433</b>	0	0	50
[ 0 - 3M [ [ 3M - 1Y [		63 7	63 7	5 7	0	0	58 0	0	105 119	0 32	33 267	0	0	
[ 1Y - 2Y [	Hungary	16 124 68	16 124 68	16 124	0	0	0	0 1	17 16 6	1 1 20	113 39 500	0	0	
[5Y - 10Y   [10Y - more	]	127 43	126 43	68 127 3	0	0	0 40	22 0	726 0	29 60 0	0	0	0	
Total   0 - 3M     3M - 1Y		12 40	447 12 40	350 12 40	0	0	98	25 0	990	123 0	952	0	0	47
[ 1Y - 2Y [ [ 2Y - 3Y [		22 64	17 64	21 64	0	2 0	0	0 0 3	19 0 245	0	12 9 0	0	0	
[3Y - 5Y [ [5Y - 10Y [	Ireland	67 123	60 79	62 108	0	5 15	0	1 0	21 0	0	0	0	0	
「10Y - more Total		264 593	248 <b>520</b>	264 <b>571</b>	0	0 22	0	0 4	0 285	0	0 21	0	0	1



		All other banks					As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance si	ieet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
		<b>*</b>	Total carrying amount of non-derivative financial											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 assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[ 0 - 3M [	Italy	1,063 1,874 1,216 1,588	1,035 1,797 1,011 887	984 1,874 1,203 1,066 4,519 5,792 1,793	0 0 0	0 0 4 1	79 0 9	2 12 1,220 45	528 2.621 14,990 1.303	0 7 79 73	216 1.787 1,554 2.902	0 0 0	0 0 0	
[3Y - 5Y   [5Y - 10Y   [10Y - more Total		4,524 5,846 1,884 17,996	2,714 3,446 1,353 12,243	4,519 5,792 1,793 17,231	0	3 1 0	0 76 <b>165</b>	126 462 4,114 5,981	3.289 4.573 8,409 <b>35,714</b>	73 94 822 1,116 <b>2,192</b>	4.052 3.763 7,073 <b>21,347</b>	0 0	0	4,723
TO - 3M	Latvia	5 0 0 7 7	5 0 0 7	5 0 0 7 0	0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 1 1 1	0 39 43 23 150	0 0 12 19 0	0 4 172 185 0	0 0 0	0 0 0	47.25
	-	0 24 36	0 24 36	0 1 13	0	0 0	0 23 23	0 0 <b>15</b>	0 0 255	0 0 31	0 0 362	0 0	0	15
[ 0 - 3M   [ 3M - 1Y [ [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ]	Lithuania	1 0 1 3 2 14	1 0 1 3 2 14	0 0 1 3 2 14	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 0 0 0	0 0 1 0 0	4 43 270 18 0 0	0 0 29 0 6	4 0 61 21 348 0	0 0 0	0 0 0 0	
[10Y - more Total [ 0 - 3M [		6 <b>26</b> 194	26 194 220	6 <b>26</b> -10	0 0	0 0 81	0 1 123	0 1 0	335 0	0 35 0	434 0	0 0 0	0 0	11
[ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y   [ 10Y - more	Luxembourg	220 90 103 163 407 815	90 103 163 407 815	-10 169 90 103 163 407 815	0 0 0 0	0 0 0 0	0 0 0 0	0 0 12 129 0 36	0 0 40 215 0 1.251 1,506	0 0 1 20 2 250	0 0 214 928 6 399	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 [   3M - 1Y     11Y - 2Y     2Y - 3Y     3Y - 5Y     15Y - 10Y     10Y - more	Malta	1,993	1,993	1,738	0	81	123	36 177	1,506	250 273	399 1,548	0	0	51
Total		554 339	542 339	20 118	0	442 151	6	40 10	1.516 590	38	2.020 1.986	0	0	
1 3M - 1Y     1Y - 2Y     2Y - 3Y     13Y - 5Y     15Y - 10Y     10Y - more   Total	Netherlands	339 81 92 953 1,968 505 <b>4,491</b>	74 87 713 1,831 455 <b>4,040</b>	81 73 945 1,892 505 3,634	0	0 0 1 3	0 0 0 0	10 56 10 15 130 65	988 2.002 3.584 4.648 1,996	38 -23 -109 -42 -15 -98 -389	1.986 1,718 462 3.533 5.170 2,693 17,583	0 0 0 0	0 0 0 0	
Total		8 18	8 18	5 18	0 0 0	597 0 0	<b>6</b> 3 0	327 0 0	15,324 39 25	-639 0 0	17,583 53 21	0 0 0	0 0 0	100
[ 2Y - 3Y [   13Y - 5Y     15Y - 10Y     10Y - more	Poland	95 190 97 374 6	95 189 95 370 6	95 189 95 370 6	0 0 0	0 1 1 5 0	0 0 0 0	0 0 1 0	15 14 43 0	0 1 1 0 0	44 35 42 0	0 0 0	0 0 0	
Total		788	781	778	0	7	3	2	136	2	195	Ō	Ō	80



		All other banks												
							As of 30/06/2018							
						Dire	ect exposures							_
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	_
												Off-balance sh	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			_
					I				<u> </u>		1			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	or 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 [ [ 1Y - 2Y [		80 65	79 37	73 63	0	0 2	6 0	0	8 16	0	0 9	0	0	
[ 1Y - 2Y [   2Y - 3Y     3Y - 5Y	Portugal	94 16 57	84 15 52	84 15 53	0	10 1	0 0 4	16 1 43	289 45 230	0 45 15	56 412 93	0	0	
[5Y - 10Y   [10Y - more		940 452 <b>1,704</b>	914 406 <b>1,588</b>	931 452 <b>1,672</b>	0	8 0 21	0 0	25 53 138	239 118 90 <b>804</b>	0 0 61	9 0 579	0	0	247
[ 0 - 3M [ [ 3M - 1Y [		88 9	1,588 88 9	88 9	0 0	0 0	0 0	0 0	9 0	0 0	9 0	0	0	247
「1Y - 2Y 「 「2Y - 3Y 「	Romania	4 2	4 2 20	4 2 20	0	0	0	0	0	0	1 0	0	0	
[3Y - 5Y     5Y - 10Y     10Y - more   Total		20 9 31	9 31	9 31	0	0	0	0	0	0	0	0	0	
Total [ 0 - 3M [ [ 3M - 1Y [		164 6	164 6	164 6	0 0	0	0 0	0	9 35 98	0	9 19 5	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	Slovakia	1 0	1 0	1 0	0	0	0	0	39 0	1 0	96 0	0	0	
[3Y - 5Y   [5Y - 10Y   [10Y - more		28 29 13	28 29 13	28 29 13	0	0	0	0	0 10	0	0 13 0	0	0	
Total		<b>79</b> 59	<b>79</b> 59	<b>79</b>	0	0	<b>0</b> 59	2	182	2 0 59	133 33	0	0	78
[ 3M - 1Y [	Slovenia	1 1 12	1 1 12	1 1 12	0	0	0	0	90 4 22	1 0	33 381 69 12	0	0	
[3Y - 5Y   [5Y - 10Y   [10Y - more	Siovenia	1 55 3	1 53 3	1 53 3	0	0 2 0	0 0	0	9 10	0	9	0	0	
Total [ 0 - 3M [		133 475 415	131 473	<b>71</b> 466	0	2 1	59 8	1 24	140 126	<b>60</b>	<b>503</b> 154	<b>0</b>	<b>0</b>	30
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [		407	381 340 476	466 412 403 563 373	0 0	3 4 3	0 0 7	24 5 2	463 453 122	0 5 5	22 545 431	0	0 0 0	
[3Y - 5Y [  5Y - 10Y	Spain	573 378 2,925 1,583	214 1,916 1,342	373 2,915 1,583	0	5	0	16 117	122 888 272	6	545 431 317 108	0	0	
Total  [ 0 - 3M [		1,583 6,755 636 847	5,143 636	<b>6,714</b>	0 0	24 0	16 299	202 23	25 2,350 11.071 1.546	18 -3	0 1,576 5.449 4.647	0 0	0 0 0	129
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [		847 279	843 279 107	48 43 85	0	0	0 2 7	23 50 359 139	1.546 644 1.374	-28 -277	4.647 13,107 51	0	0	
[3Y - 5Y [ [5Y - 10Y [	Sweden	279 109 227 270	227 246	98 270	0	0	129 0	28 15	127	-69 -13 -1	6 8	0	0	
[10Y - more Total [ 0 - 3M [		144 2,512 3,402	138 2,475 3,411	144 693 1.803	0 0 1,028	0 0 509	0 437 62	23 637 31	173 15,138 1.091	-18 -409 43	94 23,363 1.182	0 0 48	0 0	917
[ 3M - 1Y [ [ 1Y - 2Y [		760 3,907 710	3,411 737 3,553 619	1,803 386 3,841 527	0	373 61 183	1 0	148 55	2.402 2.043	43 67 31 -27	2.070	290 0	0	
[ 2Y - 3Y [   13Y - 5Y     15Y - 10Y	United Kingdom	2,777 9,993	2,245 7.737	2,338 8.087	0	426 1.897	0 2 7	26 98 131	665 1.901 2.168	14 37	1,955 1.292 1.281	0 0	0 0 0	
f 10Y - more Total		26,317 <b>47,866</b>	23,560 <b>41,862</b>	23,603 <b>40,585</b>	1,028	1,127 4,575	253 326	538 1,026	3.085 13,355	757 922	2.969 12,493	4 342	0	828



	_	All other banks												
						Dire	As of 30/06/2018 ct exposures	; 						
	(min EUR)			On balance s	neet	Dire	ct exposures		Deriva	tives		Off bala	nce sheet	
	, <u></u> ,											Off-balance s	heet exposures	
								Derivatives with po	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 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	exposure amount
[ 0 - 3M [	Iceland	0 0 0 1 1 0	0 0 1 0 0	0 0 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 0 0 0 0 0 0 0	0 0 0 0	0 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 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Liechtenstein	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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 [	Norway	8 161 50 211 34 273 14	7 158 50 209 34 258 14	7 161 50 211 34 273	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 75 25 672 604 804 12 33	0 72 499 2.788 1.447 3.515 437 183	-44 -18 -472 -574 -462 -8 0	0 20 119 293 425 279 73	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	1,794
Total  [ 0 - 3M   [ 3M - 1Y   [ 3M - 1Y   [ 1Y - 2Y   [ 1Y - 2Y   [ 3Y - 5Y   [ 15Y - 10Y   [ 10Y - more ]	Australia	751 79 84 21 160 288 81 401	729 79 84 21 160 288 80 406	751 3 29 21 160 288 81 398	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	77 0 0 0 0 0 0 3	2,224 34 1 1 8 1 4 1 51	8,940 1.374 254 99 330 46 92 48 2,242	-1,579 13 77 1 10 6 0 14 121	1,209 737 503 221 408 187 4 524 2,584	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,794
[0-3M]   f 3M - 1Y     f 1Y - 2Y     f 2Y - 3Y     f 3Y - 5Y     f 5Y - 10Y     f 10Y - more	Canada	46 237 661 412 914 347 111	1,119 55 435 612 407 866 304 105 2,785	33 237 661 412 798 347 50 2,539	0 0 0 0 0	0 0 0 0 0 34 0	112 0 0 0 0 0 0 0 0 0 0 72	67 177 28 65 35 6 884 1,262	8,178 22.568 9.726 5.036 8,278 154 3,146	39 180 13 25 28 26 102	7,647 26.839 10.076 8.550 3,705 641 2.865	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	148
Total  [0 - 3M   [3M - 1Y   [1Y - 2Y   [2Y - 3Y   [3Y - 5Y   [5Y - 10Y   [10Y - more Total	Hong Kong	2,729 2 0 0 0 1 1	2,785 2 0 0 0 1 0 1	2,539 0 0 0 1 0 0	1 0 0 0 0 0	34 0 0 0 0 0 0 0	72 2 0 0 0 0 0 0	1,262 1 1 0 0 0 0	57,086 112 26 0 2 0 0 0 140	412 0 0 0 0 0 0	60,324 148 0 0 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	148
Total	Japan	4,856 3,889 1,311 641 1,574 1,044 1,817 14,361	4,886 3,086 1,311 640 1,574 1,042 1,807	3,656 2,857 1,061 641 1,574 1,042 1,817 12,647	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	766 232 0 0 0 0 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 1 4 4 1 0	39 30 58 193 102 28 0	0 0 2 3 7 3 0	329 82 155 129 196 110 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	234



	Concran govern	All other banks	and counterparty											
		All Other Darks					As of 30/06/2018							
						Dire	ct exposures							
	(min EUR)			On balance s	heet	20	or exposures		Deriva	tives		Off balar	ice sheet	+
	(MIN EUR)		1											+
												Off-balance sh	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
					I	1			1		I			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
recorded Fracturey	Councily / Region	derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
1 ME - 0 1		290	331	204	3	34	49	23	1.159	13	1.119	0	0	
[ 3M - 1Y [ [ 1Y - 2Y [		290 844 2,334	331 844 2,305 2,673	204 793 2,108 2,726 2,432	0	51 129	0	9	1.159 518 226	9 2	866 153	0	0	
[ 2Y - 3Y [   [3Y - 5Y [   [5Y - 10Y [	U.S.	2,732 2,736 6,185	2,6/3 2,607 5,399	5.502	0	0 209 42	0	8 11	333 186 28	3 7	109 175 12	0	0	
[10Y - more Total		4,670 19,792	4,636 18,796	4,107 17,872	0	0 465	0 49	0 54	1 2,451	12 47	33 2,467	0	0	337
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		1,256 57 170	1,255 57 170	4 57 170	471 0	0	781 0	1 1 2	324 184	1 2	410 280 208 397	0	0	
1 17 - 27 1 1 2Y - 3Y 1 13Y - 5Y 1	China	82 122	82 122	82 122	0	0	0	3 15	227 203 597	6 13	397 516	0	0	
		36 180 <b>1,904</b>	32 180 <b>1,898</b>	36 144 <b>616</b>	0 0 471	0 0	0 36 817	0 0 23	4 0 1,539	1 0 25	34 0 1,847	0	0	1,213
[ 0 - 3M [ [ 3M - 1Y [		2 2 2	1,898 2 2	2 2	0 0	0 0	0 0	23 11 0	1,539 669 25	25 1 0	1,847 132 0	0	0	1,213
[ 1Y - 2Y [ [ 2Y - 3Y [	Switzerland	0	0	0	0	0	0	0	0	46 1	500 8	0	0	
[3Y - 5Y   [5Y - 10Y   [10Y - more		0	0	0	0	0	0	0	0	0 15	0 79	0	0	
Total [ 0 - 3M [		5 691 55	5 683 52	5 109 55	0 73	0	0 397	11 295	<b>694</b> 14.599	<b>63</b> 450	<b>719</b> 25.202	0	0	8
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [	Other advanced economies	334 51	52 332 52	334	0	0	0	129 28	5.930 2.653 909	450 124 27	30.756 5.005	0	0	
[3Y - 5Y [ [5Y - 10Y [	non EEA	131 481	127 472	131 481 324	0	0	0	5 42 66	2.049	18 21 32	849 1.333 497	0	0 0 0	
f 10Y - more Total		362 2,105	349 2,067	324 1,485	73	0	14 410	218 782	3.187 <b>30,094</b>	9 680	261 63,903	0	0	3,376
[ 0 - 3M [		70 78 18	46 18	23 49 18	0	0	0 0	1 253 84	381 1.217 907	1 255 87	221 1.420 1.059	0	0	
[ 2Y - 3Y [ [3Y - 5Y [	Other Central and eastern Europe countries non EEA	18 23 143	23 142	23 143	0	0	0	164 87	1.425 1,625	164 103	1.398 1,806	0	0	
		297 144 <b>773</b>	297 134 <b>681</b>	244 144 <b>645</b>	0	0	53 0 57	11 0 <b>600</b>	86 0 <b>5,641</b>	8 0 617	63 0 <b>5,967</b>	0	0	1
[ 0 - 3M [ [ 3M - 1Y [		515 8	514 8	110 8	28 0	0	217 0	20 59	3.443 2.025	34 -16	3.246 743	0	0	i
[ 1Y - 2Y [	Middle East	55 85 748	55 85 629	55 85 679	0	0	0	2 12 32	60 183 442	1 5 25	92 148 440 49	0	0	
[5Y - 10Y [ [10Y - more		1,096 151	1,077 144	629 1,077 150	0	0	0	1 54	30 354	1 86	903	0	0	
Total   0 - 3M     3M - 1Y		2,658 347 1,451	2,511 347 1,451	2,115 346 1,451	28	0	217	180 34	<b>6,537</b> 90 853	136 -32	5,621 93	0	0	4,855
[ 1Y - 2Y [ [ 2Y - 3Y [	Latin America and the	471 816	471 816	1,451 471 816 238	0	0	0	6 13 15	1.131 1,080	4 13 15	93 2.780 960 1,283	0	0 0 0	
[3Y - 5Y [ [5Y - 10Y [	Caribbean	316 376	316 376	289	0	0	0 87	98 55	3.733 314	99 49	3.602 245	0	0	
「10Y - more Total		1,221 4,998	1,209 4,987	283 3,893	0	0	938 1,026	0 221	7,200	2 149	9,029	3.152 <b>3,152</b>	0	1,198



### General governments exposures by country of the counterparty

							As of 30/06/2018							
							, , ,							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
								Derivatives with po	dali sa fada santasa		ı negative fair value	Off-balance si	neet exposures	
								Derivatives with pos	suve iaii value	Derivatives with	i negauve ian value			Plat watabaad
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   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y	Africa	3,272 2,207 64 105 255 839 1,032 7,775	3,269 2,207 64 105 239 827 1,016 <b>7,727</b>	3,266 2,103 30 105 255 720 938 <b>7,416</b>	0 104 0 0 0 0 0 0	0 0 0 0 0	6 0 0 0 0 119 94 220	0 0 1 5 23 28 0	70 200 431 515 749 545 0	0 0 2 7 28 12 0	49 250 541 564 841 179 0 2,425	0 0 0 0 0 0 97 <b>97</b>	0 0 0 0 0	557
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y	Others	407 1,125 745 233 492	1,294 1,038 624 211 292	141 786 238 231 465 850	0 0 0	181 55 416 0 23 407	12 3 2 2 4 53	39 28 4 4 14	2.465 1.832 476 357 600	43 8 5 4 11	2.013 1.111 506 383 549 23	1 1 0 0	0 0 0 0	
[10Y - more Total [0 - 3M [ [3M - 1Y [ [1Y - 2Y [	Others	1,032 7,775 407 1,125 745 233	7,727 1,294 1,038 624 211	938 <b>7,416</b> 141 786 238 231 465	0 104 0 0 0	181 55 416 0 23	94 220 12 3 2 2 4	58 39	0 2,511 2.465 1.832 476 357	0 49	0 2,425 2,013 1.111 506 383 549			

### Notes and definitions

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 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 records cover or view consoures to central, recording all cases are designed and case of the control of the counterparts with full or cartial coverment cuarantees.

(3) The basks disclose the exposures in the "Financial assets held for tradition" confloid after offsettime the cash short oxidions have to the exposures to central, recording to the exposures of the exposures to the exposures to exposure t

(5) Residual countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not not recovered and Turkey.

Other CEE one TEAL Ribbania, Bossia and Hercepoints, PR Mecadonia, Montenegro, Serbia and Turkey.

Middle Sest: Barran. Diltool, Iran. Iran. Jordan, Known L. Lebanon, Libra. Ornan, Catas: Saud Arabia, Sudian, Swia. United Arab Emirates and Yemen.

Middle Sest: Barran. Diltool, Iran. Iran. Jordan, Known L. Lebanon, Libra. Ornan, Catas: Saud Arabia, Sudian, Swia. United Arab Emirates and Yemen.

Middle Sest: Barran. Diltool, Iran. Iran. Jordan, Known L. Lebanon, Libra. Ornan, Catas: Saud Arabia, Sudian, Known Republic, Catas Saud, Known Republic



### Performing and non-performing exposures

	As of 31/12/2017							As of 30/06/2018						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions <sup>4</sup>		Collaterals and financial		Gross carryi	Gross carrying amount		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions <sup>4</sup>		Collaterals and financial
		Of which performing but past due >30		-performing <sup>1</sup>	On performing exposures <sup>2</sup>	On non- performing exposures <sup>3</sup>	guarantees received on non- performing exposures	Of which performing but past due >30 days and <=90 days			On performing  exposures <sup>2</sup>	On non- performing	guarantees received on non- performing exposures	
(min EUR)		days and <=90 days	Of which: defaulted							Of which: defaulted	exposures	exposures <sup>3</sup>		
Debt securities (including at amortised cost and fair value)	24,243	0	3	0	9	1	0	19,791	0	0	0	3	0	0
Central banks	132	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	12,059	0	1	0	1	1	0	9,234	0	0	0	1	0	0
Credit institutions	5,336	0	1	0	8	0	0	3,439	0	0	0	0	0	0
Other financial corporations	1,850	0	0	0	0	0	0	2,168	0	0	0	0	0	0
Non-financial corporations	4,866	0	1	0	0	0	0	4,950	0	0	0	1	0	0
Loans and advances(including at amortised cost and fair value)	359,331	810	13,767	12,264	565	5,261	8,021	370,408	608	9,169	8,084	323	2,685	6,088
Central banks	21,467	0	0	0	0	0	0	36,886	1	0	0	0	0	0
General governments	7,990	1	30	28	4	9	18	6,136	1	25	25	3	4	14
Credit institutions	31,050	10	10	3	4	5	0	39,836	10	6	6	0	3	0
Other financial corporations	109,939	30	68	26	4	28	7	117,273	70	45	45	3	11	1
Non-financial corporations	31,621	73	1,745	1,596	165	710	891	25,850	153	1,550	1,431	136	462	930
of which: small and medium-sized enterprises at amortised cost	13,343	34	969	890	100	358	537	9,450	24	941	894	105	311	585
Households	157,264	696	11,915	10,611	387	4,508	7,105	144,427	372	7,543	6,578	180	2,206	5,143
DEBT INSTRUMENTS other than HFT	383,574	810	13,770	12,264	574	5,262	8,021	390,199	608	9,169	8,084	326	2,685	6,088
OFF-BALANCE SHEET EXPOSURES	57,083		72	69	4	7	10	25,171		48	44	4	1	9

<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> Institutions 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>(9)</sup> Institutions 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/fiction convention, as explained in Annex V, Part 1 paragraphs 9 and 10 Regulation (EU) No 880/2014 - 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 of fibralance sheet commitments are generally reported with a positive sign.



### Forborne exposures

			As of 31/12/2017			As of 30/06/2018						
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures <sup>2</sup>		Collateral and financial	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures <sup>2</sup>		Collateral and financial		
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on exposures with forbearance measures		
(min EUR)  Debt securities (including at amortised cost and fair value)	1	1	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	1	1	0	0	0	0	0	0	0	0		
Other financial corporations	0	0	0	0	0	0	0	0	0	0		
Non-financial corporations	1	1	0	0	0	0	0	0	0	0		
Loans and advances (including at amortised cost and fair value)	11,592	7,068	2,230	2,121	8,376	6,021	2,943	662	583	4,456		
Central banks	0	0	0	0	0	0	0	0	0	0		
General governments	30	18	5	5	18	22	14	2	1	15		
Credit institutions	0	0	0	0	0	0	0	0	0	0		
Other financial corporations	9	6	2	2	4	1	1	0	0	1		
Non-financial corporations	1,475	781	243	217	816	1,224	636	165	137	618		
of which: small and medium-sized enterprises at amortised cost	791	418	133	110	343	735	393	116	93	295		
Households	10,078	6,263	1,979	1,897	7,538	4,775	2,293	495	445	3,822		
DEBT INSTRUMENTS other than HFT	11,593	7,069	2,230	2,121	8,376	6,021	2,943	662	583	4,456		
Loan commitments given	66	16	0	0	7	44	11	0	0	5		

<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

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