

IRB Exposure class:

Own estimates of LGD and/or conversion factors:

	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE								CREDIT RISK MITIGATION TECHNIQUES TAKEN INTO ACCOUNT IN LGD ESTIMATES EXCLUDING DOUBLE DEFAULT TREATMENT											SUBJECT TO DOUBLE DEFAULT TREATMENT	EXPOSURE WEIGHTED AVERAGE LGD (%)	EXPOSURE WEIGHTED AVERAGE MATURITY VALUE (DAYS)	RISK WEIGHTED EXPOSURE AMOUNT	CAPITAL REQUIREMENTS	MEMORANDUM ITEMS		
			UNFUNDED CREDIT PROTECTION			OTHER FUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE DUE TO CRM		EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	OF WHICH OFF BALANCE SHEET ITEMS	EXPOSURE VALUE	OF WHICH OFF BALANCE SHEET ITEMS	OWN ESTIMATES OF LGD'S ARE USED UNFUNDED CREDIT PROTECTION		FUNDED CREDIT PROTECTION												UNFUNDED CREDIT PROTECTION		
			PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)	OF WHICH ARISING FROM COUNTERPARTY CREDIT RISK	GUARANTEES		CREDIT DERIVATIVES	TOTAL OUTFLOWS (€)					TOTAL INFLOWS	GUARANTEES	CREDIT DERIVATIVES	OWN ESTIMATES OF LGD'S ARE USED OTHER FUNDED CREDIT PROTECTION	ELIGIBLE FINANCIAL COLLATERAL	OTHER ELIGIBLE COLLATERAL			RECEIVABLES								
																		REAL ESTATE	OTHER PHYSICAL COLLATERAL	RECEIVABLES									
	1	2	3	4	5	6	7	8	9=2+7-8	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27		
1. TOTAL EXPOSURES	SectionExposures																							CELL LINKED TO CA TEMPLATE					
BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:																													
On balance sheet items	SectionExposureTypes																												
Off balance sheet items																													
Securities Financing Transactions & Long Settlement Transactions																													
Derivatives																													
From Contractual Cross Product Netting																													
1.1 EXPOSURES ASSIGNED TO OBLIGOR GRADES: TOTAL																													
BREAKDOWN OF TOTAL EXPOSURES ASSIGNED TO OBLIGOR GRADES OR POOLS:																													
OBLIGOR GRADE OR POOL(a)-(n)																													
1.2 SPECIALIZED LENDING SLOTTING CRITERIA (b): TOTAL	SectionExposures																												
BREAKDOWN BY RISK WEIGHTS OF TOTAL EXPOSURES UNDER SPECIALIZED LENDING SLOTTING CRITERIA:																													
RISK WEIGHT: 0%																													
50%																													
70%																													
Of which: in category 1																													
90%																													
115%																													
250%																													
1.3 ALTERNATIVE TREATMENT: SECURED BY REAL ESTATE																													
1.4 EXPOSURES FROM FREE DELIVERIES APPLYING RISK WEIGHTS UNDER THE ALTERNATIVE TREATMENT OR 100%			SectionExposures																										
1.5 DILUTION RISK: TOTAL PURCHASED RECEIVABLES																													

(a) Order from the lower to the higher according to average PD assigned to the obligor grade or pool. PD of obligors in default shall be 100%. Exposures subject to the alternative treatment for real estate collateral (only available when not using own estimates for the LGD) will not be assigned according to the PD of the obligor.

(b) This row will be available for the specialized lending, corporate and total exposure classes

