

Geographical distribution of credit exposures relevant for the calculation of the countercyclical capital buffer

in KEUR

Breakdown by country	General credit exposures		Trading book exposure		Securitisation exposures		Own funds requirements				Own funds requirement weights	Countercyclical capital buffer rate
	Exposure value for SA	Exposure value IRB	Sum of long and short position of trading book	Value of trading book exposure for internal models	Exposure value for SA	Exposure value for IRB	Of which: General credit exposures	Of which: Trading book exposures	Of which: Securitisation exposures	Total		
	010	020	030	040	050	060	070	080	090	100	110	120
Zypern	176	315	0	0	0	0	16	0	0	16	0,00	-
Czech Republic (the)	155.840	196.180	0	0	0	0	14.983	0	0	14.983	0,01	-
Germany	656.798	1.944.998	0	0	0	656	89.637	0	6	89.643	0,03	-
Denmark	5.604	228.711	0	0	0	0	5.278	0	0	5.278	0,00	-
Dominican Republic	4	0	0	0	0	0	0	0	0	0	0,00	-
Algeria	1.326	7.683	0	0	0	0	414	0	0	414	0,00	-
Ecuador	44	1.454	0	0	0	0	24	0	0	24	0,00	-
Estonia	250	0	0	0	0	0	20	0	0	20	0,00	-
Egypt	3.342	3.438	0	0	0	0	561	0	0	561	0,00	-
Spain	66.621	749.871	0	0	0	83.776	32.916	0	5.238	38.154	0,01	-
Ethiopia	0	0	0	0	0	0	0	0	0	0	0,00	-
Finland	10.719	261.560	0	0	0	0	6.771	0	0	6.771	0,00	-
Fiji	0	0	0	0	0	0	0	0	0	0	0,00	-
France	60.410	175.192	0	0	0	0	8.512	0	0	8.512	0,00	-
United Kingdom of Great Britain	193.305	300.977	0	0	0	53.535	13.451	0	547	13.998	0,01	-
Georgia	0	499	0	0	0	0	54	0	0	54	0,00	-
Guernsey	17.342	0	0	0	0	0	2.081	0	0	2.081	0,00	-
Ghana	0	0	0	0	0	0	0	0	0	0	0,00	-
Gibraltar	0	10	0	0	0	0	0	0	0	0	0,00	-
Greece	30.073	4.211	0	0	0	0	2.325	0	0	2.325	0,00	-
Hong Kong	13.680	121.430	0	0	0	0	3.289	0	0	3.289	0,00	0,625
Honduras	164	0	0	0	0	0	13	0	0	13	0,00	-
Croatia	337.737	161.216	0	0	0	0	30.845	0	0	30.845	0,01	-
Hungary	472.218	374.253	0	0	0	0	35.620	0	0	35.620	0,01	-
Indonesia	2.960	39.691	0	0	0	0	1.446	0	0	1.446	0,00	-
Ireland	1.658	74.562	0	0	0	25.394	1.680	0	754	2.434	0,00	-
Israel	9.920	2.680	0	0	0	0	850	0	0	850	0,00	-
Isle of Man	0	27.648	0	0	0	0	799	0	0	799	0,00	-
India	15.969	670	0	0	0	0	1.182	0	0	1.182	0,00	-

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Iraq	212	2.742	0	0	0	0	292	0	0	292	0,00	-
Iran	0	80	0	0	0	0	1	0	0	1	0,00	-
Iceland	0	1.358	0	0	0	0	24	0	0	24	0,00	-
Italy	166.806	137.776	0	0	0	23.338	8.462	0	386	8.848	0,00	-
Jersey	1	0	0	0	0	0	0	0	0	0	0,00	-
Jamaica	0	0	0	0	0	0	0	0	0	0	0,00	-
Jordan	18	2.863	0	0	0	0	97	0	0	97	0,00	-
Japan	1.330	1.907	0	0	0	0	130	0	0	130	0,00	-
Kenya	0	66	0	0	0	0	8	0	0	8	0,00	-
Saint Kitts and Nevis	0	0	0	0	0	0	0	0	0	0	0,00	-
Korea (the Republic of)	21.063	4.859	0	0	0	0	644	0	0	644	0,00	-
Kuwait	0	10.083	0	0	0	0	284	0	0	284	0,00	-
Cayman Islands (the)	15.165	5.624	0	0	0	0	2.668	0	0	2.668	0,00	-
Kazakhstan	4	387	0	0	0	0	3	0	0	3	0,00	-
Lebanon	0	1.541	0	0	0	0	162	0	0	162	0,00	-
Liechtenstein	497	42.548	0	0	0	0	3.997	0	0	3.997	0,00	-
Sri Lanka	1.002	1.702	0	0	0	0	213	0	0	213	0,00	-
Lithuania	552	3.822	0	0	0	0	75	0	0	75	0,00	-
Luxembourg	60.436	261.152	0	0	0	0	8.669	0	0	8.669	0,00	-
Latvia	242.524	7.076	0	0	0	0	19.508	0	0	19.508	0,01	-
Libya	0	2	0	0	0	0	0	0	0	0	0,00	-
Morocco	1.187	2.179	0	0	0	0	167	0	0	167	0,00	-
Monaco	2.579	8.385	0	0	0	0	331	0	0	331	0,00	-
Moldova	70	154	0	0	0	0	6	0	0	6	0,00	-
Montenegro	92	120	0	0	0	0	7	0	0	7	0,00	-
Macedonia	158	564	0	0	0	0	25	0	0	25	0,00	-
Malta	226.985	285	0	0	0	0	18.162	0	0	18.162	0,01	-
Mauritius	146	0	0	0	0	0	12	0	0	12	0,00	-
Mexico	11.891	78.164	0	0	0	0	2.690	0	0	2.690	0,00	-

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	010	020	030	040	050	060	070	080	090	100	110	120
Malaysia	50	1.670	0	0	0	0	77	0	0	77	0,00	-
Mozambique	0	8	0	0	0	0	0	0	0	0	0,00	-
Nigeria	0	142	0	0	0	0	0	0	0	0	0,00	-
Nicaragua	0	1	0	0	0	0	0	0	0	0	0,00	-
Netherlands (the)	452.705	1.074.935	0	0	0	14.352	54.444	0	96	54.540	0,02	-
Norway	2.766	152.624	0	0	0	0	3.375	0	0	3.375	0,00	1,50
Nepal	0	3	0	0	0	0	0	0	0	0	0,00	-
New Zealand	510	4.677	0	0	0	0	43	0	0	43	0,00	-
Oman	8	917	0	0	0	0	17	0	0	17	0,00	-
Panama	30	888	0	0	0	0	3	0	0	3	0,00	-
Peru	4.898	19.136	0	0	0	0	701	0	0	701	0,00	-
Papua New Guinea	0	90	0	0	0	0	4	0	0	4	0,00	-
Philippines (the)	0	717	0	0	0	0	27	0	0	27	0,00	-
Pakistan	5.964	1.346	0	0	0	0	609	0	0	609	0,00	-
Poland	121.559	737.205	0	0	0	0	22.011	0	0	22.011	0,01	-
Portugal	9.046	231.747	0	0	0	34.386	9.602	0	3.511	13.113	0,01	-
Paraguay	28	4	0	0	0	0	2	0	0	2	0,00	-
Qatar	325	2.797	0	0	0	0	85	0	0	85	0,00	-
Réunion	8	0	0	0	0	0	1	0	0	1	0,00	-
Romania	89.266	337.468	0	0	0	0	25.233	0	0	25.233	0,01	-
Serbia	26.662	221.934	0	0	0	0	30.662	0	0	30.662	0,01	-
Russion Federation (the)	688.731	286.672	0	0	0	0	29.403	0	0	29.403	0,01	-
Saudi Arabia	1.032	3.933	0	0	0	0	110	0	0	110	0,00	-
Seychelles	0	0	0	0	0	0	0	0	0	0	0,00	-
Sudan (the)	0	1	0	0	0	0	0	0	0	0	0,00	-
Sweden	7.621	346.627	0	0	0	0	6.658	0	0	6.658	0,00	1,50
Singapore	0	28.537	0	0	0	0	1.180	0	0	1.180	0,00	-
Slovenia	55.423	177.335	0	0	0	0	8.734	0	0	8.734	0,00	-
Slovakia	184.943	144.087	0	0	0	0	15.757	0	0	15.757	0,01	-

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San Marino	0	0	0	0	0	0	0	0	0	0	0,00	-
Senegal	42.017	3.676	0	0	0	0	1.764	0	0	1.764	0,00	-
El Salvador	836	0	0	0	0	0	67	0	0	67	0,00	-
Syrian Arab Republic	0	0	0	0	0	0	0	0	0	0	0,00	-
Thailand	3.839	8.387	0	0	0	0	544	0	0	544	0,00	-
Tunisia	764	4.741	0	0	0	0	453	0	0	453	0,00	-
Turkey	728.647	115.613	0	0	0	0	24.720	0	0	24.720	0,01	-
Taiwan	1.314	672	0	0	0	0	110	0	0	110	0,00	-
Tanzania	568	0	0	0	0	0	45	0	0	45	0,00	-
Ukraine	32.809	5.720	0	0	0	0	377	0	0	377	0,00	-
Uganda	386	0	0	0	0	0	31	0	0	31	0,00	-
United States of America (the)	129.859	474.697	0	0	0	0	16.676	0	0	16.676	0,01	-
Uruguay	168	4	0	0	0	0	13	0	0	13	0,00	-
Uzbekistan	0	451	0	0	0	0	1	0	0	1	0,00	-
Venezuela	0	1	0	0	0	0	0	0	0	0	0,00	-
Virgin Islands (British)	54.846	13	0	0	0	0	4.389	0	0	4.389	0,00	-
Viet Nam	502	33.425	0	0	0	0	4.109	0	0	4.109	0,00	-
South Africa	29.766	307.125	0	0	0	0	7.299	0	0	7.299	0,00	-
Zimbabwe	0	1	0	0	0	0	0	0	0	0	0,00	-
SUMME	19.848.694	57.531.490	-	2.117	-	1.553.401	2.556.471	60	17.920	2.574.451	1,00	

Amount of institution-specific countercyclical capital buffer

in KEUR

Row		Column
		010
010	Total risk exposure amount	35.446.401
020	Institution specific countercyclical buffer rate	0,01
030	Institution specific countercyclical buffer requirement	3.545