

Table 1  
 Geographical distribution of credit exposures relevant for the calculation of the countercyclical capital buffer

in KEUR

Row	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
Albania		82.00	71.00	0.00	0.00	0.00	0.00	16.00	0.00	0.00	16.00	0.00	-
Algeria		2,272.00	8,193.00	0.00	0.00	0.00	0.00	537.00	0.00	0.00	537.00	0.00	-
Andorra		0.00	1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
Argentina		328.00	722.00	0.00	0.00	0.00	0.00	35.00	0.00	0.00	35.00	0.00	-
Armenia		0.00	1,523.00	0.00	0.00	0.00	0.00	168.00	0.00	0.00	168.00	0.00	-
Australia		4,694.00	52,726.00	0.00	0.00	0.00	2,417.00	2,573.00	0.00	14.00	2,587.00	0.00	-
Austria		12,578,166.00	45,652,174.00	0.00	3,880.00	0.00	1,166,860.00	1,780,288.00	587.00	6,534.00	1,787,409.00	0.74	-
Azerbaijan		0.00	20,589.00	0.00	0.00	0.00	0.00	500.00	0.00	0.00	500.00	0.00	-
Bahamas		0.00	1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
Bahrain		1,082.00	411.00	0.00	0.00	0.00	0.00	96.00	0.00	0.00	96.00	0.00	-
Bangladesh		110.00	6,370.00	0.00	0.00	0.00	0.00	811.00	0.00	0.00	811.00	0.00	-
Barbados		172.00	0.00	0.00	0.00	0.00	0.00	14.00	0.00	0.00	14.00	0.00	-
Belarus		1,061.00	14,798.00	0.00	0.00	0.00	0.00	80.00	0.00	0.00	80.00	0.00	-
Belgium		10,282.00	82,962.00	0.00	0.00	0.00	0.00	2,151.00	0.00	0.00	2,151.00	0.00	-
Bermuda		78,059.00	0.00	0.00	0.00	0.00	0.00	622.00	0.00	0.00	622.00	0.00	-
Bolivia		108.00	0.00	0.00	0.00	0.00	0.00	9.00	0.00	0.00	9.00	0.00	-
Bosnia and Herzegovina		48,964.00	38,138.00	0.00	0.00	0.00	0.00	8,200.00	0.00	0.00	8,200.00	0.00	-
Brazil		8,590.00	31,235.00	0.00	0.00	0.00	0.00	785.00	0.00	0.00	785.00	0.00	-
Bulgaria		350,790.00	410,734.00	0.00	0.00	0.00	0.00	38,662.00	0.00	0.00	38,662.00	0.02	-
Canada		6,909.00	30,741.00	0.00	0.00	0.00	0.00	884.00	0.00	0.00	884.00	0.00	-
Cayman Islands		15,007.00	4,124.00	0.00	0.00	0.00	0.00	2,424.00	0.00	0.00	2,424.00	0.00	-
Chile		1,000.00	5,629.00	0.00	0.00	0.00	0.00	276.00	0.00	0.00	276.00	0.00	-
China		21,308.00	37,202.00	0.00	0.00	0.00	0.00	1,316.00	0.00	0.00	1,316.00	0.00	-
Colombia		778.00	6,319.00	0.00	0.00	0.00	0.00	146.00	0.00	0.00	146.00	0.00	-
Costa Rica		2,306.00	1.00	0.00	0.00	0.00	0.00	184.00	0.00	0.00	184.00	0.00	-
Cote D'Ivoire		0.00	39.00	0.00	0.00	0.00	0.00	2.00	0.00	0.00	2.00	0.00	-
Croatia (local name: Hrvatska)		313,495.00	142,755.00	0.00	0.00	0.00	0.00	27,219.00	0.00	0.00	27,219.00	0.01	-

Table 1  
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in KEUR

Row	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
Cyprus		184.00	317.00	0.00	0.00	0.00	0.00	16.00	0.00	0.00	16.00	0.00	-
Czech Republic		142,326.00	189,437.00	0.00	0.00	0.00	0.00	13,780.00	0.00	0.00	13,780.00	0.01	0.50
Denmark		8,576.00	245,965.00	0.00	0.00	0.00	0.00	5,710.00	0.00	0.00	5,710.00	0.00	-
Ecuador		304.00	1,433.00	0.00	0.00	0.00	0.00	44.00	0.00	0.00	44.00	0.00	-
Egypt		4,295.00	3,221.00	0.00	0.00	0.00	0.00	563.00	0.00	0.00	563.00	0.00	-
El Salvador		674.00	0.00	0.00	0.00	0.00	0.00	54.00	0.00	0.00	54.00	0.00	-
Estonia		284.00	0.00	0.00	0.00	0.00	0.00	23.00	0.00	0.00	23.00	0.00	-
Ethiopia		0.00	11.00	0.00	0.00	0.00	0.00	1.00	0.00	0.00	1.00	0.00	-
Finland		10,246.00	214,918.00	0.00	0.00	0.00	0.00	6,025.00	0.00	0.00	6,025.00	0.00	-
France		80,204.00	172,003.00	0.00	0.00	0.00	0.00	9,506.00	0.00	0.00	9,506.00	0.00	-
Georgia		7,829.00	384.00	0.00	0.00	0.00	0.00	666.00	0.00	0.00	666.00	0.00	-
Germany		543,846.00	2,036,475.00	0.00	0.00	0.00	541.00	80,939.00	0.00	5.00	80,944.00	0.03	-
Ghana		164.00	0.00	0.00	0.00	0.00	0.00	13.00	0.00	0.00	13.00	0.00	-
Gibraltar		0.00	10.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
Greece		27,146.00	4,182.00	0.00	0.00	0.00	0.00	2,337.00	0.00	0.00	2,337.00	0.00	-
Guatemala		38.00	0.00	0.00	0.00	0.00	0.00	3.00	0.00	0.00	3.00	0.00	-
Guernsey		17,342.00	0.00	0.00	0.00	0.00	0.00	2,081.00	0.00	0.00	2,081.00	0.00	-
Honduras		6.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
Hong Kong		4,526.00	119,426.00	0.00	0.00	0.00	0.00	2,347.00	0.00	0.00	2,347.00	0.00	1.25
Hungary		454,956.00	344,895.00	0.00	0.00	0.00	0.00	25,946.00	0.00	0.00	25,946.00	0.01	-
Iceland		0.00	5.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.00
India		7,287.00	299.00	0.00	0.00	0.00	0.00	529.00	0.00	0.00	529.00	0.00	-
Indonesia		640.00	31,525.00	0.00	0.00	0.00	0.00	901.00	0.00	0.00	901.00	0.00	-
Iran (Islamic Republic of)		0.00	80.00	0.00	0.00	0.00	0.00	1.00	0.00	0.00	1.00	0.00	-
Iraq		155.00	1,949.00	0.00	0.00	0.00	0.00	257.00	0.00	0.00	257.00	0.00	-
Ireland		3,070.00	136,609.00	0.00	0.00	0.00	16,020.00	1,082.00	0.00	476.00	1,558.00	0.00	-
Israel		10,312.00	2,791.00	0.00	0.00	0.00	0.00	878.00	0.00	0.00	878.00	0.00	-
Italy		156,775.00	117,461.00	0.00	0.00	0.00	21,279.00	6,798.00	0.00	358.00	7,156.00	0.00	-
Japan		1,620.00	1,891.00	0.00	0.00	0.00	0.00	149.00	0.00	0.00	149.00	0.00	-

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in KEUR

Row	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
Jordan		139.00	1,492.00	0.00	0.00	0.00	0.00	100.00	0.00	0.00	100.00	0.00	-
Kazakhstan		662.00	31.00	0.00	0.00	0.00	0.00	47.00	0.00	0.00	47.00	0.00	-
Kenya		12.00	68.00	0.00	0.00	0.00	0.00	9.00	0.00	0.00	9.00	0.00	-
Korea, Republic of		14,045.00	3,967.00	0.00	0.00	0.00	0.00	132.00	0.00	0.00	132.00	0.00	-
Kuwait		276.00	30,628.00	0.00	0.00	0.00	0.00	2,041.00	0.00	0.00	2,041.00	0.00	-
Latvia		159,472.00	7,076.00	0.00	0.00	0.00	0.00	12,857.00	0.00	0.00	12,857.00	0.01	-
Lebanon		1,378.00	2,390.00	0.00	0.00	0.00	0.00	357.00	0.00	0.00	357.00	0.00	-
Liechtenstein		439.00	53,428.00	0.00	0.00	0.00	0.00	4,633.00	0.00	0.00	4,633.00	0.00	-
Lithuania		390.00	3,736.00	0.00	0.00	0.00	0.00	61.00	0.00	0.00	61.00	0.00	-
Luxembourg		53,323.00	218,902.00	0.00	0.00	0.00	0.00	7,099.00	0.00	0.00	7,099.00	0.00	-
Macedonia, The Former Yugoslav R		176.00	493.00	0.00	0.00	0.00	0.00	16.00	0.00	0.00	16.00	0.00	-
Malaysia		284.00	1,953.00	0.00	0.00	0.00	0.00	106.00	0.00	0.00	106.00	0.00	-
Malta		220,012.00	285.00	0.00	0.00	0.00	0.00	17,604.00	0.00	0.00	17,604.00	0.01	-
Martinique		8.00	0.00	0.00	0.00	0.00	0.00	1.00	0.00	0.00	1.00	0.00	-
Mauritius		4.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
Mexico		18,373.00	97,652.00	0.00	0.00	0.00	0.00	3,061.00	0.00	0.00	3,061.00	0.00	-
Moldova, Republic of		30.00	14.00	0.00	0.00	0.00	0.00	3.00	0.00	0.00	3.00	0.00	-
Monaco		2,557.00	8,307.00	0.00	0.00	0.00	0.00	322.00	0.00	0.00	322.00	0.00	-
Montenegro		28.00	113.00	0.00	0.00	0.00	0.00	2.00	0.00	0.00	2.00	0.00	-
Morocco		1,368.00	1,785.00	0.00	0.00	0.00	0.00	176.00	0.00	0.00	176.00	0.00	-
Mozambique		0.00	7.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
Nepal		0.00	3.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
Netherlands		429,932.00	1,005,187.00	0.00	0.00	0.00	13,819.00	51,422.00	0.00	96.00	51,518.00	0.02	-
New Caledonia		16.00	0.00	0.00	0.00	0.00	0.00	1.00	0.00	0.00	1.00	0.00	-
New Zealand		426.00	4,138.00	0.00	0.00	0.00	0.00	47.00	0.00	0.00	47.00	0.00	-
Nicaragua		30.00	1.00	0.00	0.00	0.00	0.00	2.00	0.00	0.00	2.00	0.00	-
Nigeria		0.00	142.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
Norway		72.00	125,117.00	0.00	0.00	0.00	0.00	2,859.00	0.00	0.00	2,859.00	0.00	1.50
Oman		0.00	61.00	0.00	0.00	0.00	0.00	1.00	0.00	0.00	1.00	0.00	-
Pakistan		4,768.00	1,219.00	0.00	0.00	0.00	0.00	222.00	0.00	0.00	222.00	0.00	-
Panama		20.00	871.00	0.00	0.00	0.00	0.00	3.00	0.00	0.00	3.00	0.00	-
Papua New Guinea		0.00	92.00	0.00	0.00	0.00	0.00	4.00	0.00	0.00	4.00	0.00	-
Paraguay		32.00	3.00	0.00	0.00	0.00	0.00	3.00	0.00	0.00	3.00	0.00	-
Peru		1,454.00	18,480.00	0.00	0.00	0.00	0.00	326.00	0.00	0.00	326.00	0.00	-
Philippines		152.00	506.00	0.00	0.00	0.00	0.00	32.00	0.00	0.00	32.00	0.00	-
Poland		68,880.00	756,993.00	0.00	0.00	0.00	0.00	17,740.00	0.00	0.00	17,740.00	0.01	-
Portugal		6,518.00	231,911.00	0.00	0.00	0.00	33,343.00	9,221.00	0.00	3,413.00	12,634.00	0.01	-
Qatar		246.00	854.00	0.00	0.00	0.00	0.00	50.00	0.00	0.00	50.00	0.00	-
Romania		56,204.00	363,220.00	0.00	0.00	0.00	0.00	22,672.00	0.00	0.00	22,672.00	0.01	-
Russian Federation		725,828.00	219,190.00	0.00	0.00	0.00	0.00	23,953.00	0.00	0.00	23,953.00	0.01	-
Saudi Arabia		5,156.00	3,852.00	0.00	0.00	0.00	0.00	439.00	0.00	0.00	439.00	0.00	-
Senegal		22,964.00	3,685.00	0.00	0.00	0.00	0.00	53.00	0.00	0.00	53.00	0.00	-
Serbia		22,349.00	195,230.00	0.00	0.00	0.00	0.00	25,877.00	0.00	0.00	25,877.00	0.01	-
Singapore		0.00	29,336.00	0.00	0.00	0.00	0.00	1,158.00	0.00	0.00	1,158.00	0.00	-
Slovakia (Slovak Republic)		180,210.00	140,529.00	0.00	0.00	0.00	0.00	15,075.00	0.00	0.00	15,075.00	0.01	-
Slovenia		58,396.00	171,311.00	0.00	0.00	0.00	0.00	9,208.00	0.00	0.00	9,208.00	0.00	-
South Africa		29,279.00	318,744.00	0.00	0.00	0.00	0.00	6,900.00	0.00	0.00	6,900.00	0.00	-
Spain		17,488.00	792,698.00	0.00	0.00	0.00	80,899.00	29,107.00	0.00	3,232.00	32,339.00	0.01	-
Sri Lanka		236.00	1,076.00	0.00	0.00	0.00	0.00	126.00	0.00	0.00	126.00	0.00	-
Sudan		0.00	1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
Sweden		7,002.00	428,788.00	0.00	0.00	0.00	0.00	7,730.00	0.00	0.00	7,730.00	0.00	2.00

Table 1  
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		010	020	030	040	050	060	070	080	090	100	110	120
	Switzerland	103,124.00	731,362.00	0.00	0.00	0.00	0.00	24,531.00	0.00	0.00	24,531.00	0.01	-
	Taiwan	378.00	37,522.00	0.00	0.00	0.00	0.00	308.00	0.00	0.00	308.00	0.00	-
	Tanzania, United Republic of	144.00	0.00	0.00	0.00	0.00	0.00	12.00	0.00	0.00	12.00	0.00	-
	Thailand	1,173.00	8,539.00	0.00	0.00	0.00	0.00	356.00	0.00	0.00	356.00	0.00	-
	Trinidad and Tobago	240.00	0.00	0.00	0.00	0.00	0.00	19.00	0.00	0.00	19.00	0.00	-
	Tunisia	210.00	3,203.00	0.00	0.00	0.00	0.00	304.00	0.00	0.00	304.00	0.00	-
	Turkey	517,703.00	111,865.00	0.00	0.00	0.00	0.00	19,165.00	0.00	0.00	19,165.00	0.01	-
	Uganda	420.00	1.00	0.00	0.00	0.00	0.00	34.00	0.00	0.00	34.00	0.00	-
	Ukraine	32,023.00	5,615.00	0.00	0.00	0.00	0.00	378.00	0.00	0.00	378.00	0.00	-
	United Arab Emirates	2,422.00	70,416.00	0.00	0.00	0.00	0.00	2,230.00	0.00	0.00	2,230.00	0.00	-
	United Kingdom	110,964.00	340,806.00	0.00	0.00	0.00	52,378.00	11,507.00	0.00	533.00	12,040.00	0.01	-
	United States	168,038.00	456,580.00	0.00	0.00	0.00	0.00	19,173.00	0.00	0.00	19,173.00	0.01	-
	Uruguay	264.00	4.00	0.00	0.00	0.00	0.00	21.00	0.00	0.00	21.00	0.00	-
	Venezuela	0.00	1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
	Viet Nam	38.00	30,744.00	0.00	0.00	0.00	0.00	3,726.00	0.00	0.00	3,726.00	0.00	-
	Virgin Islands (british)	51,938.00	13.00	0.00	0.00	0.00	0.00	4,155.00	0.00	0.00	4,155.00	0.00	-
	Zimbabwe	0.00	1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-
	Isle of Man	0.00	27,648.00	0.00	0.00	0.00	0.00	724.00	0.00	0.00	724.00	0.00	-
	Uzbekistan	0.00	454.00	0.00	0.00	0.00	0.00	1.00	0.00	0.00	1.00	0.00	-
	Summe	18,028,081.00	57,243,084.00	-	3,880.00	-	1,387,556.00	2,388,149.00	587.00	14,661.00	2,403,397.00	1.00	-

Table 2

**Amount of institution-specific countercyclical capital buffer**

in KEUR

Row		Column
		010
010	Total risk exposure amount	33,342,580
020	Institution specific countercyclical buffer rate	0.01
030	Institution specific countercyclical buffer requirement	3,334