

Table 1

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

in EUR mn

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
010	Albania	0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Algeria	0.8	8.8	0.0	0.0	0.0	0.0	0.3	0.0	0.0	0.3	0.00	0.00
	Argentina	0.2	0.7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Armenia	0.0	0.7	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.00	0.00
	Australia	3.8	48.6	0.0	0.0	0.0	0.0	2.4	0.0	0.0	2.4	0.00	0.00
	Austria	8,402.1	45,347.6	0.0	2.1	0.0	1,083.9	1,411.5	0.4	6.1	1,418.0	0.72	0.00
	Azerbaijan	0.0	19.5	0.0	0.0	0.0	0.0	0.6	0.0	0.0	0.6	0.00	0.00
	Bahamas	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Bahrain	0.1	0.2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Bangladesh	0.0	6.0	0.0	0.0	0.0	0.0	0.7	0.0	0.0	0.7	0.00	0.00
	Barbados	0.2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Belarus	1.2	14.9	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.00	0.00
	Belgium	6.0	65.6	0.0	0.0	0.0	0.0	1.3	0.0	0.0	1.3	0.00	0.00
	Bermuda	75.5	0.0	0.0	0.0	0.0	0.0	1.5	0.0	0.0	1.5	0.00	0.00
	Bolivia	0.0	0.2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Bosnia and Herzegovina	0.5	77.3	0.0	0.0	0.0	0.0	9.1	0.0	0.0	9.1	0.00	0.00
	Brazil	7.7	30.7	0.0	0.0	0.0	0.0	0.7	0.0	0.0	0.7	0.00	0.00
	Bulgaria	310.0	356.5	0.0	0.0	0.0	0.0	32.6	0.0	0.0	32.6	0.02	0.00
	Canada	6.5	38.7	0.0	0.0	0.0	0.0	1.7	0.0	0.0	1.7	0.00	0.00
	Cayman Islands	14.6	4.1	0.0	0.0	0.0	0.0	2.4	0.0	0.0	2.4	0.00	0.00
	Chile	0.9	5.2	0.0	0.0	0.0	0.0	0.3	0.0	0.0	0.3	0.00	0.00
	China	16.4	37.7	0.0	0.0	0.0	0.0	1.2	0.0	0.0	1.2	0.00	0.00
	Colombia	0.3	5.7	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.00	0.00
	Costa Rica	1.2	0.0	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.00	0.00
	Cote D'ivoire	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Croatia	297.1	153.6	0.0	0.0	0.0	0.0	26.3	0.0	0.0	26.3	0.01	0.00

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		010	020	030	040	050	060	070	080	090	100	110	120
	Cyprus	0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Czech Republic	109.8	182.4	0.0	0.0	0.0	0.0	11.0	0.0	0.0	11.0	0.01	0.50
	Denmark	3.4	228.7	0.0	0.0	0.0	0.0	4.6	0.0	0.0	4.6	0.00	0.00
	Ecuador	0.0	1.3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Egypt	2.2	3.3	0.0	0.0	0.0	0.0	0.4	0.0	0.0	0.4	0.00	0.00
	El Salvador	0.9	0.0	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.00	0.00
	Estonia	20.1	0.0	0.0	0.0	0.0	0.0	1.6	0.0	0.0	1.6	0.00	0.00
	Ethiopia	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Finland	10.2	288.6	0.0	0.0	0.0	0.0	8.4	0.0	0.0	8.4	0.00	0.00
	France	34.2	170.0	0.0	0.0	0.0	0.0	5.8	0.0	0.0	5.8	0.00	0.00
	Georgia	8.6	0.3	0.0	0.0	0.0	0.0	0.7	0.0	0.0	0.7	0.00	0.00
	Germany	350.4	2,424.5	0.0	0.0	0.0	0.3	66.9	0.0	0.0	66.9	0.03	0.00
	Gibraltar	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Greece	14.1	4.2	0.0	0.0	0.0	0.0	1.3	0.0	0.0	1.3	0.00	0.00
	Guatemala	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Guernsey	9.3	0.0	0.0	0.0	0.0	0.0	1.1	0.0	0.0	1.1	0.00	0.00
	Hong Kong	1.0	113.0	0.0	0.0	0.0	0.0	1.9	0.0	0.0	1.9	0.00	1.25
	Hungary	191.8	335.0	0.0	0.0	0.0	0.0	13.7	0.0	0.0	13.7	0.01	0.00
	Iceland	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	1.00
	India	3.9	0.3	0.0	0.0	0.0	0.0	0.2	0.0	0.0	0.2	0.00	0.00
	Indonesia	0.6	31.3	0.0	0.0	0.0	0.0	0.9	0.0	0.0	0.9	0.00	0.00
	Iran (Islamic Republic of)	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Iraq	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Ireland	0.8	145.5	0.0	0.0	0.0	0.0	1.1	0.0	0.0	1.1	0.00	0.00
	Isle of Man	0.0	42.6	0.0	0.0	0.0	0.0	0.8	0.0	0.0	0.8	0.00	0.00
	Israel	6.0	3.1	0.0	0.0	0.0	0.0	0.6	0.0	0.0	0.6	0.00	0.00

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		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
	Italy	155.5	124.7	0.0	0.0	0.0	19.8	6.3	0.0	0.3	6.6	0.00	0.00
	Japan	2.4	1.7	0.0	0.0	0.0	0.0	0.2	0.0	0.0	0.2	0.00	0.00
	Jordan	0.0	0.9	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.00	0.00
	Kazakhstan	0.9	0.5	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.00	0.00
	Kenya	0.2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Korea, Republic of	13.4	2.3	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.00	0.00
	Kuwait	0.0	35.2	0.0	0.0	0.0	0.0	2.2	0.0	0.0	2.2	0.00	0.00
	Latvia	158.2	7.1	0.0	0.0	0.0	0.0	12.8	0.0	0.0	12.8	0.01	0.00
	Lebanon	0.5	2.9	0.0	0.0	0.0	0.0	0.4	0.0	0.0	0.4	0.00	0.00
	Liechtenstein	2.2	30.7	0.0	0.0	0.0	0.0	2.5	0.0	0.0	2.5	0.00	0.00
	Lithuania	20.1	3.6	0.0	0.0	0.0	0.0	1.6	0.0	0.0	1.6	0.00	0.00
	Luxembourg	49.4	276.8	0.0	0.0	0.0	0.0	9.6	0.0	0.0	9.6	0.00	0.00
	Macedonia, The Former \	0.1	0.5	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Malaysia	0.1	1.7	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.00	0.00
	Malta	99.7	0.3	0.0	0.0	0.0	0.0	8.0	0.0	0.0	8.0	0.00	0.00
	Martinique	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Mexico	14.3	91.3	0.0	0.0	0.0	0.0	2.8	0.0	0.0	2.8	0.00	0.00
	Monaco	0.6	7.8	0.0	0.0	0.0	0.0	0.2	0.0	0.0	0.2	0.00	0.00
	Montenegro	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Morocco	1.2	3.3	0.0	0.0	0.0	0.0	0.2	0.0	0.0	0.2	0.00	0.00
	Mozambique	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Nepal	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Netherlands	445.5	930.9	0.0	0.0	0.0	13.4	55.0	0.0	0.1	55.1	0.03	0.00
	New Zealand	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Nicaragua	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Nigeria	0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00

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		010	020	030	040	050	060	070	080	090	100	110	120
	Norway	3.5	122.7	0.0	0.0	0.0	0.0	2.8	0.0	0.0	2.8	0.00	1.50
	Oman	2.3	1.6	0.0	0.0	0.0	0.0	0.2	0.0	0.0	0.2	0.00	0.00
	Pakistan	4.2	1.3	0.0	0.0	0.0	0.0	0.2	0.0	0.0	0.2	0.00	0.00
	Panama	0.0	0.7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Papua New Guinea	0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Paraguay	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Peru	0.7	17.3	0.0	0.0	0.0	0.0	0.3	0.0	0.0	0.3	0.00	0.00
	Philippines	0.0	0.5	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Poland	44.4	736.5	0.0	0.0	0.0	0.0	15.8	0.0	0.0	15.8	0.01	0.00
	Portugal	5.1	232.5	0.0	0.0	0.0	32.3	8.1	0.0	3.3	11.5	0.01	0.00
	Qatar	0.0	0.8	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Reunion	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Romania	47.2	349.9	0.0	0.0	0.0	0.0	21.8	0.0	0.0	21.8	0.01	0.00
	Russian Federation	744.5	172.5	0.0	0.0	0.0	0.0	21.1	0.0	0.0	21.1	0.01	0.00
	Saudi Arabia	2.7	4.5	0.0	0.0	0.0	0.0	0.2	0.0	0.0	0.2	0.00	0.00
	Senegal	28.6	3.7	0.0	0.0	0.0	0.0	0.5	0.0	0.0	0.5	0.00	0.00
	Serbia	17.3	187.5	0.0	0.0	0.0	0.0	24.2	0.0	0.0	24.2	0.01	0.00
	Singapore	0.0	26.0	0.0	0.0	0.0	0.0	1.0	0.0	0.0	1.0	0.00	0.00
	Slovakia	143.5	143.3	0.0	0.0	0.0	0.0	12.7	0.0	0.0	12.7	0.01	0.00
	Slovenia	39.5	169.8	0.0	0.0	0.0	0.0	7.7	0.0	0.0	7.7	0.00	0.00
	South Africa	26.8	440.4	0.0	0.0	0.0	0.0	9.2	0.0	0.0	9.2	0.00	0.00
	Spain	12.5	1,175.2	0.0	0.0	0.0	78.0	34.8	0.0	1.4	36.2	0.02	0.00
	Sri Lanka	0.2	1.1	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.00	0.00
	Sudan	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Supranational	1.9	5.4	0.0	0.0	0.0	75.4	0.2	0.0	10.8	11.0	0.01	0.00
	Sweden	4.6	413.1	0.0	0.0	0.0	0.0	7.9	0.0	0.0	7.9	0.00	2.00

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		010	020	030	040	050	060	070	080	090	100	110	120
	Switzerland	84.5	597.4	0.0	0.0	0.0	0.0	17.3	0.0	0.0	17.3	0.01	0.00
	Taiwan	0.2	1.4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Tanzania, United Republic of	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Thailand	0.6	8.2	0.0	0.0	0.0	0.0	0.3	0.0	0.0	0.3	0.00	0.00
	Trinidad and Tobago	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Tunisia	0.6	3.6	0.0	0.0	0.0	0.0	0.4	0.0	0.0	0.4	0.00	0.00
	Turkey	403.2	85.4	0.0	0.0	0.0	0.0	11.6	0.0	0.0	11.6	0.01	0.00
	Uganda	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Ukraine	32.1	5.4	0.0	0.0	0.0	0.0	0.4	0.0	0.0	0.4	0.00	0.00
	United Arab Emirates	0.9	74.8	0.0	0.0	0.0	0.0	7.3	0.0	0.0	7.3	0.00	0.00
	United Kingdom	51.6	322.2	0.0	0.0	0.0	50.6	9.0	0.0	0.5	9.5	0.00	0.00
	United States	124.0	395.5	0.0	0.0	0.0	0.0	14.4	0.0	0.0	14.4	0.01	0.00
	Uruguay	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Uzbekistan	0.0	0.5	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Venezuela	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
	Vietnam	0.0	28.5	0.0	0.0	0.0	0.0	3.4	0.0	0.0	3.4	0.00	0.00
	Virgin Islands (British)	23.2	0.0	0.0	0.0	0.0	0.0	1.9	0.0	0.0	1.9	0.00	0.00
	Zimbabwe	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.00	0.00
020	Sum	12,728.1	57,448.0	0.0	2.1	0.0	1,353.8	1,951.1	0.4	22.6	1,974.1		

Table 2
Amount of institution-specific countercyclical capital buffer

in EUR mn

Row		Column
		010
010	Total risk exposure amount	32,928.5
020	Institution specific countercyclical buffer rate	0.01
030	Institution specific countercyclical buffer requirement	4.7