

Bank Name	Precision Capital S.A.
LEI Code	549300AUUQG072ATL746
Country Code	LU



## 2018 EU-wide Transparency Exercise Capital

Precision Capital S.A.

			As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	1,565	1,671	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	1,364	1,467	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	1,847	1,847	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.1	instruments)	1,047	275		Acticles 26(1) points (a) and (b), 27 to 29, 30(1) point (r) and 42 to COR Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
		Retained earnings			C 01.00 (r130,c010)	
	A.1.3	Accumulated other comprehensive income	86	28	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	15	2	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	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
	A.1.6	Minority interest given recognition in CET1 capital	97	111	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	0	2	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-503	-560	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	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-232	-230	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-7	-6	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	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	0	0	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)	Articles 4(36), 36(1) point (k) (f) and 99 to 51 of GRR, Articles 36(1) point (k) (f), 243(1) point (b), 244(1) point (b) and 256 of CRR; Articles 36(1) point k) (fi) and 379(3) of CRR; Articles 36(1) point k) (n) and 153(8) of CRR and Articles 36(1) point k) (n) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
OWN FUNDS	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
Transitional period	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-15	-2	C 01.00 (r529,c010)	
	A.1.21	Transitional adjustments	-58	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 494 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	-58	0	C 01.00 (r520,c010)	Articles 469 to 472. 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	106	109	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital (net or deductions and after transitionial adjustments)	106	109	C 01.00 (r540,c010) + C 01.00 (r670,c010)	Aude of or CAR
	A.2.2	Controller net a Capital inscription     (-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Ter 1 Capital components and deductions	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	1,470	1,577	C 01.00 (r015,c010)	Artide 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	94	95	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	94	95	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Ter 2 Capital components and deductions	0	0	$\begin{array}{l} C \; 01.00 \; ( ( 910, c010) + C \; 01.00 \; ( ( 920, c010) \\ + \; C \; 01.00 \; ( ( 930, c010) + C \; 01.00 \\ ( 940, c010) + \; C \; 01.00 \; ( 953, c010) + C \\ 01.00 \; ( ( 970, c010) + C \; 01.00 \; ( 974, c010) \\ + \; C \; 01.00 \; ( 978, c010) \end{array}$	
	A.4.3	Tier 2 transitional adjustments	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS	в	TOTAL RISK EXPOSURE AMOUNT	10,407	10,681	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.11%	13.74%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	14.13%	14.76%	CA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	15.03%	15.65%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	1,422	1,467	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.66%	13.74%	[D.1]/[B-B.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c040)	
	Kenato calcula	ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a requ	datase point of view at the second			

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not elicible 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 "CORP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Piller 3 disclosure



# Leverage ratio

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	(mln EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	1,470	1,577	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	1,528	1,577	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	36,599	40,341	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	36,657	40,341	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.0%	3.9%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.2%	3.9%	C 47.00 (r330,c010)	



# **Risk exposure amounts**

Precision Capital S.A.

	As of 31/12/2017	as of 30/06/2018
(mln EUR) Risk exposure amounts for credit risk	8,437	8,701
Risk exposure amount for securitisation and re-securitisations in the banking book	48	38
Risk exposure amount for contributions to the default fund of a CCP	1	1
Risk exposure amount Other credit risk	8,388	8,662
Risk exposure amount for position, foreign exchange and commodities (Market risk)	333	341
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	0	0
Risk exposure amount for Credit Valuation Adjustment	42	44
Risk exposure amount for operational risk	1,595	1,595
Other risk exposure amounts	0	0
Total Risk Exposure Amount	10,407	10,681

<sup>(1)</sup> May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



P&L

Precision Capital S.A.

	As of 31/12/2017	As of 30/06/2018
(min EUR)		
Interest income	427	296
Of which debt securities income	69	32
Of which loans and advances income	45	23
Interest expenses	346	258
(Of which deposits expenses)	17	13
(Of which debt securities issued expenses)	0	0
(Expenses on share capital repayable on demand)	0	0
Dividend income	1	1
Net Fee and commission income	330	157
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	51	0
Gains or (-) losses on financial assets and liabilities held for trading, net	7	5
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	0	3
Gains or (-) losses from hedge accounting, net	2	0
Exchange differences [gain or (-) loss], net	7	8
Net other operating income /(expenses)	2	0
TOTAL OPERATING INCOME, NET	479	212
(Administrative expenses)	432	199
(Depreciation)	20	10
Modification gains or (-) losses, net	n.a.	0
(Provisions or (-) reversal of provisions)	0	-1
(Commitments and guarantees given)	1	0
(Other provisions)	-1	-1
Of which pending legal issues and tax litigation <sup>1</sup>	1	
Of which restructuring <sup>1</sup>	0	
(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)	-2	0
(Financial assets at fair value through other comprehensive income)	n.a.	0
(Financial assets at amortised cost)	n.a.	-1
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	1	0
(of which Goodwill)	1	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	1	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	27	4
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	26	-1
Profit or (-) loss after tax from discontinued operations	118	78
PROFIT OR (-) LOSS FOR THE YEAR	144	77
Of which attributable to owners of the parent	131	69

<sup>(1)</sup> Information available only as of end of the year

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

EBA EMORAN ANTING AUTHORITY

#### 2018 EU-wide Transparency Exercise

# Market Risk Precision Capital S.A.

	SA			IM							IM													
	As of 31/12/2017	As of 30/06/2018		As of 31/12/2017							As of 30/06/2018													
					VaR <i>(Memoran</i>	ndum item)	STRESSED VaR	(Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE		RICE RISKS			VaR <i>(Memora</i>	andum item)	STRESSED VaR (M	lemorandum item)		LT AND ION RISK		RICE RISKS		
(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		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		FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT		
Traded Debt Instruments	295	301	0	0	0	0							0	0	0	0								
Of which: General risk	221	279	0	0	0	0							0	0	0	0						(		
Of which: Specific risk	73	22	0	0	0	0							0	0	0	0								
Equities	2	0	0	0	0	0							0	0	0	0						(		
Of which: General risk	1	0	0	0	0	0							0	0	0	0						(		
Of which: Specific risk	1	0	0	0	0	0							0	0	0	0						(		
Foreign exchange risk Commodities risk	29	38	0	0	0	0							0	0	0	0						(		
Total	326	340	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			



Credit Risk - Standardised Approach

Precision Capital S.A.

					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	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	5,755	5,784	156		6,246	6,287	175	
	Regional governments or local authorities	424	426	63		405	406	56	
	Public sector entities	1,030	272	61		925	268	61	
	Multilateral Development Banks	238	255	0		184	202	0	
	International Organisations	289	289	0		266	266	0	
	Institutions	997	952	273		870	793	227	
	Corporates	4,894	2,140	1,817		5,314	2,334	1,964	
	of which: SME	1.050	425	391		1.227	524	489	
	Retail	2.396	176	129		2.552	173	128	
	of which: SME	35	18	10		47	21	14	
Consolidated data	Secured by mortgages on immovable property	1.463	1.360	717		1.449	1.388	726	
	of which: SME	483	472	352		456	453	339	
	Exposures in default	138	57	59	78	134	56	68	77
	Items associated with particularly high risk	557	414	618		445	314	468	
	Covered bonds	102	102	10		108	108	11	
	Claims on institutions and corporates with a ST credit assessment	324	291	71		389	389	140	
	Collective investments undertakings (CIU)	4	4	4		0	0	0	
	Equity	55	48	68		71	65	94	
	Securitisation	240	240	48		190	190	38	
	Other exposures	693	677	471		726	700	468	
	Standardised Total	19,600	13,487	4,565	100	20,275	13,940	4,624	91

		Standardised 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>				
	(min EUR, %)												
	Central governments or central banks	1,986	1,974	40		2,672	2,656	54					
	Regional governments or local authorities	0	0	0		0	0	0					
	Public sector entities	336	37	7		229	35	7					
	Multilateral Development Banks	1	1	0		0	0	0					
	International Organisations Institutions	2	2	0		0	0	0					
		117	116 598	20 585		113 1.622	110 689	20 672					
	Corporates of which: SME	1,354	223	218		1,622	278	6/2 271					
	Retail	522 10	223	218		594	2/8	2/1					
	of which: SME	10	0	-		11	6	3					
LUXEMBOURG	Secured by mortgages on immovable property	294	287	242		275	271	241					
LUXEMBOURG	of which: SME	264	262	242 231		275	271 257	241 235					
	Exposures in default	264	262	231	56	239	25/	235	0				
	Items associated with particularly high risk	505	379	565	50	413	286	426	0				
	Covered bonds	505	3/3	0		C1F	200	420					
	Claims on institutions and corporates with a ST credit assessment	1	1	1		6	6	1					
	Collective investments undertakings (CIU)	1	0	0		0	0	0					
	Equity	28	22	42		36	30	60					
	Securitisation	20		72			30	00					
	Other exposures	502	501	374		564	564	378					
	Standardised Total <sup>2</sup>				63				8				

Charge exposure, unlike Exposure walks, exposure for a constraint any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 Charge exposure, unlike Exposure walks exposures, but includes general credit risk adjustments.
 Charge exposure, additional valuation exposures, additional valuation exposures, additional valuation exposures, additional valuation effects.
 Charge exposure, unlike Exposure walks exposures, but includes general credit risk adjustments.

			Standardised Approach											
			As of 31/12	2/2017			As of 30/06/	2018						
	(min EU8. %)	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 adjustmer and provisions					
	Central governments or central banks	188	195	0		154	160	0						
	Regional governments or local authorities	209	211	39		200	201	36						
	Public sector entities	104	97	16		102	96	16						
	Multilateral Development Banks	0	0	0		0	0	0						
	International Organisations	0	0	0		0	0	0						
	Institutions	183	131	55		165	114	51						
	Corporates	420	184	136		518	244	202						
	of which: SME	140	31	24		180	71	66						
	Retail	26	11	9		25	9	7						
	of which: SME	0	0	0		1	1	0						
FRANCE	Secured by mortgages on immovable property	180	164	68		187	167	70						
	of which: SME	10	10	8		10	10	9						
	Exposures in default	10	5	5	0	11	8	9	3					
	Items associated with particularly high risk	4	4	6		0	0	0						
	Covered bonds	46	46	5		77	77	8						
	Claims on institutions and corporates with a ST credit assessment	29	20	7		22	22	11						
	Collective investments undertakings (CIU)	4	4	4		0	0	0						
	Equity	1	1	1		0	0	0						
	Securitisation													
	Other exposures	5	5	5		5	5	5						
	Standardised Total <sup>2</sup>				1				4					

<sup>(2)</sup> Total value adjustments and provi	sions per country of counterparty excludes those for securistisation exposures, additional valuation adjus	tments (AVAs) and other own funds	reductions related to the expo	sures, but includes general c	redit risk adjustments.				
					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	2018	
	(min EUK. %)	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	139	139	0		244	243	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	445	12	2		445	11	2	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	37	37	12		56	54	15	
	Corporates of which: SME	1,075	132			1,125	124	82	
	or which: SHE	119 1.721	41	41		113 1.858	4	3	
	of which: SME	1,/21	6	4		1,858	/	5	
NETHERLANDS	Secured by mortgages on immovable property	286	284	119		247	244	106	
INE I HERLANDS	of which: SME	286	284	119		24/	244 52	105	
	Exposures in default	89	69	45	0	32	52	33	0
	Items associated with particularly high risk	0	0	0	U	0	0	0	U
	Items associated with particularly high risk	U	U	U		0	U	U	

<sup>(10</sup> Original exposure, unlike Exposure value, is reported before biking into account any effect due to credit conversion factors or credit rink integration techniques (e.g., substantion effects).
<sup>(20</sup> Total value adjustments and onvisions or crouter of concurrentary excludes measures. Build integration adjustments (VAR) and other comparison factors errored in the concurrent substantiant effects).

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s and corporates with a ST credit as ts undertakings (CIU)



Credit Risk - Standardised Approach

Precision Capital S.A.

			Standardised Approach										
			As of 31/12	/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	1	0		1	1	0					
	Regional governments or local authorities	43	43	9		0	0	0					
	Public sector entities	0	0	0		0	0	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations	0	0	0		0	0	0					
	Institutions	49	48	21		55	49	13					
	Corporates	7	5	5		12	4	4					
	of which: SME	2	1	1		0	0	0					
	Retail	12	1	0		19	0	0					
	of which: SME	0	0	0		0	0	0					
SWITZERLAND	Secured by mortgages on immovable property	13	12	4		30	30	11					
	of which: SME	3	2	1		3	2	0					
	Exposures in default	25	22	22	0	0	0	0	0				
	Items associated with particularly high risk	5	2	3		0	0	0					
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	27	0		57	57	0					
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	27	27	5		57	57	15					
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0					
	Securitisation	0	0	0		1	1	1					
	Other exposures	26	26	2		0	0	0					
	Standardised Total <sup>2</sup>	20	20	2	4	0		0	0				

tion techniques (e.q. substitution effects). Ints (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments. <sup>(1)</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk miti <sup>(2)</sup> Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustr 

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			Standardised Approach										
			As of 31/12	/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	237	269	0		236	268	0					
	Regional governments or local authorities	51	51	5		68	68	7					
	Public sector entities	0	0	0		0	0	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations	0	0	0		0	0	0					
	Institutions	33	33	11		41	41	9					
	Corporates	351	135	123		333	136	128					
	of which: SME	60	11	10		68	21	20					
	Retail	221	65	48		244	66	50					
	of which: SME	14	6	4		17	7	5					
BELGIUM	Secured by mortgages on immovable property	38	33	13		41	36	14					
	of which: SME	0	0	0		0	0	0					
	Exposures in default	3	0	0	2	2	0	0	2				
	Items associated with particularly high risk	9	9	13		6	6	10					
	Covered bonds	0	0	0		0	0	0					
	Claims on institutions and corporates with a ST credit assessment	3	3	1		11	11	5					
	Collective investments undertakings (CIU)	0	0	0		0	0	0					
	Equity	0	0	0		1	1	1					
	Securitisation												
	Other exposures	17	17	17		13	13	12					
	Standardised Total <sup>2</sup>				2				2				

<sup>10</sup> Orlyinal exposure, while: Exposure while, are proved bother taking in the account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
<sup>10</sup> Orlyinal exposure, while: Exposure while, are provided bother taking in the account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
<sup>10</sup> Orlyinal exposure, while Exposure while, are provided bother taking in the account any effect due to credit conversion factors or credit risk mitigation exposures, additional dynametris (AVAc) and other own funds reductions related to the exposures, but includes general credit risk adjustments.
<sup>10</sup> Total value adjustments and providens years of accounting of counterparty excludes these for securitation exposures, additional valuation adjustments (AVAc) and other own funds reductions related to the exposures, but includes general credit risk adjustments.
<sup>10</sup> Total value adjustments and providens years adjusted and adjustments (AVAc) and other own funds reductions related to the exposures, but includes general credit risk adjustments.
<sup>10</sup>

					Standardis	ed Approach			
			As of 31/12	/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		165	165	0		134	134	0	
Regional governmen		0	0	0		0	0	0	
Public sector entities		0	0	0		0	0	0	
Multilateral Develop		0	0	0		0	0	0	
International Organi	sations	0	0	0		0	0	0	
Institutions		224	235	62		134	133	38	
Corporates		206	141	118		216	176	134	
of which: SME		47	36	32		54	44	40	
Retail		113	40	30		116	42	30	
of which: SME		11	5	3		16	7	4	
UNITED KINGDOM Secured by mortgage	s on immovable property	271	228	96		294	286	124	
of which: SME		16	15	8		22	22	11	
Exposures in default		1	0	0	1	1	0	0	1
	h particularly high risk	27	20	29		24	21	31	
Covered bonds		0	0	0		0	0	0	
	s and corporates with a ST credit assessment	159	159	39		239	239	81	
	s undertakings (CIU)	0	0	0		0	0	0	
Equity		12	11	11		12	12	12	
Securitisation									
Other exposures		30	22	22		36	26	26	
Standardised Total <sup>2</sup>	ing into account any effect due to credit conversion factors or credit risk mi				2				2

 
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 k mitigation techniques (e.g. substitution effects).
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 diatiments (AVAc) and other own funds reductions related to the exosures, but includes central credit risk adjustments.
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 <sup>(1)</sup> Original exposure, unlike Expo <sup>(2)</sup> Total value adjustments and un <sup>(2)</sup> Total value

					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>
	(min EUR, %)								
	Central governments or central banks	743	735	0		524	524	0	
	Regional governments or local authorities	19	19	0		29	29	2	
	Public sector entities	34	16	3		39	15	3	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	114	114	15		125	125	29	
	Corporates	416	275	261		383	255	242	
	of which: SME	44	30	24		37	21	17	
	Retail	166	33	25		144	31	23	
	of which: SME	0	0	0		0	0	0	
GERMANY	Secured by mortgages on immovable property	24	24	13		24	24	12	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	18	5	5	13	18	5	5	13
	Items associated with particularly high risk	2	2	3		2	1	1	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	4	4	1		2	2	1	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	11	11	11		13	13	13	
	Securitisation								
	Other exposures	25	25	23		27	27	25	
	Standardised Total <sup>2</sup>				13				13

<sup>(4)</sup> Onianal exosure, unlike Exosure value, is recorted before takino into account any effect due to credit conversion factors or credit risk mitioation techniques (e.g., substitution effects).
<sup>(2)</sup> Total value adjustments and provisions per country of counterparty excludes those for securitization exposures, additional valuation adjustments (AVMs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Precision Capital S.A.

					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 adjustme and provisions
	Central governments or central banks	626	633	4		639	656	0	
	Regional governments or local authorities	21	21	0		20	20	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	39	39	18		35	26	12	
	Corporates	218	126	126		208	155	135	
	of which: SME	0	0	0		0	0	0	
	Retail	4	0	0		5	0	0	
	of which: SME	0	0	0		0	0	0	
SPAIN	Secured by mortgages on immovable property	59	58	27		59	58	26	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	5	5	1		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	1	1	0		11	11	9	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		3	3	3	
	Securitisation								
	Other exposures	2	2	2		1	1	1	
	Standardised Total <sup>2</sup>				0				0

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06,	/2018	
	(min EUK, %)	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	42	42	0		99	99	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	0	0	0		0	0	0	
	Institutions	29	29	11		23	22	8	
	Corporates	103	99	41		114	114	55	
	of which: SME	16	12	7		14	14	9	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
UNITED STATES	Secured by mortgages on immovable property	11	11	6		11	11	6	
	of which: SME	3	3	3		3	3	3	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	5	0	0		0	0	0	
1	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	13	13	3		18	18	9	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	3	3	3		4	4	4	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				5				0

Charged exposure, while Exposure while, and the development of the constraint any effect due to credit conversion factors or credit risk mitigation techniques (e.g., subditation effects).
 Charged exposure, while Exposure while, and providence and provi

					Standardis	ed Approach			
			As of 31/12	/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 adjustment: and provisions <sup>2</sup>
	Central governments or central banks	158	158	0		154	154	0	
	Regional governments or local authorities	150	1.50	0		131	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		6	6	1	
	Corporates	83	23	17		71	17	10	
	of which: SME	15	7	7		0	0	0	
	Retail	1	0	0		1	0	0	
	of which: SME	0	0	0		0	0	0	
IRELAND	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	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	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

Characterization of the second s



Credit Risk - IRB Approach Precision Capital S.A.

								IRB Approa	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exposure Risk exposure amount adjustments Original Exposure Value datuments Original Exposure and an adjustments Original Exposure and a constraints or and a constraints or adjustments or adju									Risk expos	ure amount	Value adjustmen and
		(min EUR, %)		Of which: defaulted <sup>(2)</sup>	Value*		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provision
		banks and central governments	5.932	0	6.551	402	0	0	7.363	0	7.806	326	0	0
	Institut	tions	3,104	0	2,894	231	0	0	3,156	0	2,931	275	0	0
	Corpora		4.642	165	3.682	1.509	1	42	4.891	152	4.000	1.591	0	38
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
		Corporates - Of Which: SME	2.309	164	1.724	214	1	42	2.194	150	1.673	212	0	38
	Retail		9,453	461	9,290	1,713	278	131	10,582	421	9,848	1,738	254	139
		Retail - Secured on real estate property	6.106	211	6.093	1.042	129	25	6.435	214	6.421	1.075	131	32
		Retail - Secured on real estate property - Of Which: SME	197	8	191	49	3	2	198	8	191	51	3	2
Consolidated data		Retail - Secured on real estate property - Of Which: non-	5,909	203	5,902	993	127	23	6,237	206	6,230	1,025	129	30
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail Retail - Other Retail - Of Which: SME	3.347	249	3.197 249	672 48	148	106 14	4.146	207	3.428	663	123	107
		Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	303	23 226			8	92	326	22		49		13
	Equity	Retail - Other Retail - Of Which: hon-smc	3.044	226	2.947	623 16	141	92	3.820 59	185	3.163 59	614 146	115	94
	Securiti	leation	0	0	0	10	0	0	29	0	29	140	0	0
		non credit-obligation assets	U		0	0		0	0		0	0		0
	IRB Tot					3.872						4.076		

		IRB Approach											
				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	aure amount	Value adjustmen and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	Central banks and central governments	1,406	0	1,588	0	0	0	988	0	1,057	0	0	0
	Institutions	340	0	299	14	0	0	462	0	322	16	0	0
	Corporates	3,246	158	2,286	557	0	39	3,166	143	2,276	618	0	33
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	2.200	157	1.632	188	0	39	2.120	143	1.611	192	0	33
	Retail	7,233	277	7,124	1,290	164	83	6,946	192	6,617	1,093	112	55
	Retail - Secured on real estate property	4.955	118	4.943	826	72	9	5.107	111	5.094	831	67	17
	Retail - Secured on real estate property - Of Which: SME	186	6	180	46	1	2	187	7	180	48	2	2
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-	4,769	112	4,763	780	70	8	4,920	104	4,914	783	65	15
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	2.278	159	2.181	464	92	74	1.839	81	1.523	262	45	38
	Retail - Other Retail - Of Which: SME	294	22	241	47	7	13	309	19	253	47	6	11
	Retail - Other Retail - Of Which: non-SME	1.984	137	1.940	418	85	61	1.529	62	1.270	215	39	27
	Equity	6	0	6	16	0	0	55	0	55	132	0	0
	Securitisation												
	Other non credit-obligation assets												(
	IRB Total												

							IRB Approa	ich		IRB Approach As of 31/12/2017 As of 30/06/2018									
				As of 31/12/	2017					As of 30/	06/2018								
		Original Exp	sure1	Exposure	Risk expo	ure amount	Value adjustments and	Original Exposure <sup>1</sup>		Exposure			Value adjustments and						
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions						
	Central banks and central governments	722	0	917	0	0	0	727	0	888	0	0	0						
	Institutions	839	0	678	45	0	0	719	0	574	53	0	0						
	Corporates	410	2	382	385	0	1	439	2	414	400	0	1						
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0						
	Corporates - Of Which: SME	28	2	25	6	0	1	13	2	11	5	0	1						
	Retail	816	96	810	167	60	20	982	114	944	208	71	19						
	Retail - Secured on real estate property	504	50	503	104	31	6	527	57	526	108	36	5						
	Retail - Secured on real estate property - Of Which: SME	4	1	4	2	1	0	3	0	3	1	0	0						
FRANCE	Retail - Secured on real estate property - Of Which: non-	500	49	499	103	30	5	524	57	524	107	36	5						
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0						
	Retail - Other Retail	312	46	307	63	29	14	456	56	417	100	35	14						
	Retail - Other Retail - Of Which: SME	4	1	4	1	1	1	7	1	6	1	1	1						
	Retail - Other Retail - Of Which: non-SME	308	45	303	62	28	13	449	55	412	99	34	13						
	Equity Securitisation	0	0	0	0	0	0	1	0	1	3	0	1						
	Securitisation Other non credit-obligation assets																		
	IRB Total																		

							IRB Approa	ach					
				As of 31/12/	2017					As of 30/	06/2018		
		Original Exp			Value adjustments and	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments and		
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provision
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	84	0	84	10	0	0	99	0	94	15	0	0
	Corporates	58	0	39	33	0	0	76	0	32	17	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	31	0	31	3	0	0	27	1	22	3	0	0
	Retail - Secured on real estate property	4	0	4	1	0	0	6	0	6	1	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-	4	0	4	1	0	0	6	0	6	1	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	27	0	27	3	0	0	21	0	16	1	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	27	0	27	3	0	0	21	0	16	1	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets											<u> </u>	4
	IRB Total ted before taking into account any effect due to credit conversion factors or credit risk mitigation tech												



Credit Risk - IRB Approach

Precision	Capital	S.A.

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure1	Exposure	Risk expo	sure amount	Value adjustments	original Exposure <sup>1</sup>		Exposure			adjustments
	(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	1,804	0	1,804	0	0	0	3,717	0	3,717	0	0	0
	Institutions	94	0	98	7	0	0	37	0	39	9	0	0
	Corporates	68	0	67	46	0	0	86	0	85	81	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	202	4	194	46	3	1	102	6	89	11	4	4
	Retail - Secured on real estate property	24	1	24	4	1	0	31	2	31	6	1	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-	24	1	24	4	1	0	30	2	30	6	1	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	177	3	170	42	2	0	71	4	58	4	2	3
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	1	1	1	0	0	1
	Retail - Other Retail - Of Which: non-SME	177	3	170	42	2	0	70	3	58	4	2	2
	Equity	0	0	0	0	0	0	2	0	2	3	0	4
	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 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	505	0	571	0	0	0	501	0	582	0	0	0
	Institutions	191	0	138	11	0	0	166	0	95	6	0	0
	Corporates	112	0	98	81	0	0	103	0	94	79	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	31	0	18	3	0	0	19	0	11	2	0	0
	Retail	329	9	323	47	5	1	554	5	497	83	3	1
	Retail - Secured on real estate property	244	5	244	33	3	1	252	3	252	33	2	0
	Retail - Secured on real estate property - Of Which: SME	5	0	5	1	0	0	5	0	5	1	0	0
BELGIUM	Retail - Secured on real estate property - Of Which: non-	239	4	239	32	3	1	246	3	246	32	2	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	85	4	80	14	3	1	303	2	245	50	1	1
	Retail - Other Retail - Of Which: SME	2	0	2	0	0	0	3	0	2	0	0	0
	Retail - Other Retail - Of Which: non-SME	83	4	78	14	3	1	300	2	244	49	1	1
	Equity	0	0	0	0	0	0	1	0	1	4	0	0
	Securitisation												1
	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 expos	sure amount	Value adjustmen and
		(min EUR, %)		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institut		215	0	255	30	0	0	796	0	836	47	0	0
	Corpora		44	0	44	3	0	0	41	0	41	3	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		78	7	76	15	4	1	139	4	129	23	2	1
		Retail - Secured on real estate property	34	4	34	6	3	0	34	2	34	6	1	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-	34	4	34	6	3	0	34	2	34	6	1	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	44	2	43	9	1	0	105	2	95	17	1	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	44	2	43	9	1	0	105	2	94	17	1	0
	Equity		0	0	0	0	0	0	0	0	0	2	0	0
	Securiti													
		on credit-obligation assets												-
exposure, unlike Exposure value, is reported	IRB Tot	al												

							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 expos	sure 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	31	0	0	0	0	0	11	0	0	0
	Institutions	182	0	180	14	0	0	203	0	201	17	0	0
	Corporates	207	3	200	145	0	2	193	5	258	160	0	3
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	27	3	27	9	0	2	25	5	25	8	0	3
	Retail	177	20	176	40	12	9	173	12	161	32	7	6
	Retail - Secured on real estate property	140	13	139	31	8	4	114	9	114	24	5	4
	Retail - Secured on real estate property - Of Which: SME	2	0	2	0	0	0	2	0	2	1	0	0
GERMANY	Retail - Secured on real estate property - Of Which: non-	138	13	138	31	8	4	113	8	113	24	5	3
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	37	7	36	9	4	5	59	3	46	8	2	2
	Retail - Other Retail - Of Which: SME	1	0	1	0	0	0	2	0	2	0	0	0
	Retail - Other Retail - Of Which: non-SME	36	7	35	9	4	5	57	3	45	8	2	2
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												1
	Other non credit-obligation assets												
	IRB Total												



Credit Risk - IRB Approach Precision Capital S.A.

								IRB Appro	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expos	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 <sup>-</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions
		banks and central governments	269	0	328	288	0	0	278	0	305	200	0	0
	Instituti		83	0	85	10	0	0	132	0	133	23	0	0
	Corporal		7	0	7	1	0	0	7	0	7	1	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		17	12	17	8	8	7	34	9	30	10	5	5
		Retail - Secured on real estate property	10	7	10	5	5	4	9	6	9	5	4	4
		Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	1	0	0
SPAIN		Retail - Secured on real estate property - Of Which: non-	9	7	9	5	5	4	8	6	8	4	4	4
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	7	5	7	3	3	3	25	3	21	5	2	1
		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	7	5	7	3	3	3	25	3	21	5	2	1
	Equity		0	0	0	0	0	0	0	0	0	0	0	0
	Securitie													
		on credit-obligation assets												4
	IRB Tota	al into account any effect due to credit conversion factors or credit risk mitigation techn												(

							IRB Appro	ach					
				As of 31/12	2017					As of 30,	/06/2018		
		Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expos	sure 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	412	0	412	0	0	0	408	0	408	0	0	0
	Institutions	434	0	434	5	0	0	49	0	49	16	0	0
	Corporates	10	0	70	28	0	0	10	0	69	31	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	4	0	3	0	0	0	4	0	4	1	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property - Of Which: S		0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: r	on- 1	0	1	0	0	0	2	0	2	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	2	0	2	0	0	0	2	0	2	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	2	0	2	0	0	0	2	0	2	0	0	0
	Equity	0	0	0	0	0	0	1	0	1	2	0	5
	Securitisation												
	Other non credit-obligation assets												
	IRB Total ted before taking into account any effect due to credit conversion factors or credit risk mitigation												

								IRB Appro	ach					
					As of 31/12	2017					As of 30,	/06/2018		
			Original Expo	osure1	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustmen and
		(min EUR, %)		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions		Of which: defaulted	value"		Of which: defaulted	provisions
	Central banks and	central governments	274	0	274	76	0	0	317	0	317	88	0	0
	Institutions		73	0	73	8	0	0	67	0	67	4	0	0
	Corporates		17	0	17	22	0	0	0	0	0	0	0	0
		s - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
		s - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		1	0	1	0	0	0	14	0	14	2	0	0
	Retail - :	Secured on real estate property	0	0	0	0	0	0	7	0	7	1	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
IRELAND		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	7	0	7	1	0	0
		Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail -	Other Retail	0	0	0	0	0	0	7	0	7	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	7	0	7	0	0	0
	Equity		0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation											1		
	Other non credit-o	bligation assets												4
	IRB Total											1		1

#### Sovereign Exposure

#### Precision Capital S.A.

Second         Other of Normal         Other of Normal <th>(min EUR)</th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th>As of 31/</th> <th>/12/2017</th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th>	(min EUR)									As of 31/	/12/2017								
Autor         Autor <th< th=""><th></th><th></th><th></th><th></th><th>Memo: brea</th><th>kdown by acco</th><th>ounting portfo</th><th>lio</th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th></th<>					Memo: brea	kdown by acco	ounting portfo	lio											
VR-44 COUNTESVR.0 </th <th>Country / Region</th> <th>Financial a</th> <th>of which: loans and</th> <th>of which: debt</th> <th></th> <th>Loans and</th> <th>Debt</th> <th>fair value through profit</th> <th>Loans and</th> <th>Debt</th> <th></th> <th>Loans and</th> <th>Debt</th> <th></th> <th>Loans and</th> <th>Debt</th> <th>maturity</th> <th>Loans and</th> <th>of which: Debt securities</th>	Country / Region	Financial a	of which: loans and	of which: debt		Loans and	Debt	fair value through profit	Loans and	Debt		Loans and	Debt		Loans and	Debt	maturity	Loans and	of which: Debt securities
inductionInterfactInterfactCondeInterf	TOTAL - ALL COUNTRIES	2,633.8			2.6			74.1			2,556.1			1.0			0.0		0.0
inductionInterfactInterfactCondeInterf	Δuctria													Į			Į		
index         0.0         0.0           Consta         0.0         0.0           Standard         0.0         0.0           Standard         0.0         0.0           Finded         0.0         0.0           Finder         0.0         0.0           Finder         0.0         0.0           Res         0.0         0.0           Res <t< th=""><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th></t<>																			
Open Sam         Open Sam         Open Sam           Denna M         Go         Go           Denna M         Go         Go           Sam Sam         Go         Go           Pana M         Go         Go           Faind         Go         Go           Faind         Go         Go           Genean         Go         Go           Genean         Go         Go           Genean         Go         Go           Taidy         Go         Go           Hardy         Go         Go           Socian         Go         Go           Socian         Go         Go           Go         Go																			
Cach Bouli         Cach         Cach           Bounata         G.0         G.0           Greac         G.0         G.0           Hunary         G.0         G.0	Croatia		0.0																
bana         6.0         6.0         6.0           Falar         6.0         0.0         0.0           Falar         6.0         0.0         0.0           falar         0.0         0.0         0.0           Gross         0.0         0.0         0.0           Gross         0.0         0.0         0.0           Inhar         0.0         0.0         0.0           Inhard         0.0         0.0         0.0           Inhard         0.0         0.0         0.0           Inhard         0.0         0.0         0.0           Sovain         0.0         0.0         0.0           Sovain         0.0         0.0         0.0           Inhard		0.0		0.0															
tiona         0.0         0.0         0.0           Finand         0.0         0.0         0.0           France         30.5         0.0         30.5           Germany         30.5         0.0         30.5           Germany         30.5         0.0         30.5           Germany         30.5         0.0         30.5           Germany         30.5         0.0         30.5           Dialond         30.5         0.0         30.5           Taily         30.5         0.0         30.5           Linhurih         30.5         0.0         2.8           Mains         30.5         0.0         30.5           Mains         30.5         0.0         30.5           Mains         30.5         0.0         30.5           Mains         30.5         0.0         30.5           Mains         30.5         30.6         30.5           Solith         30.0         30.5         30.6           Solith         30.0         30.5           Solith         30.0         30.5           Solith         30.0         30.5           Solith         30.0																			
Financ         40.1         0.00         0.02           Grany         30.5         0.00         0.00           Minary         0.00         0.00         0.01           Hunary         0.00         0.00         0.01           Indraft         0.00         0.00         0.01           Hunary         0.00         0.00         0.01           Hunary         0.00         0.01         0.01           Hunary         0.00         0.01     <																			
Fance         152.4         0.0         25.4           Germany         0.0         0.0         0.0           Greec         0.0         0.0         0.0           Indiany         0.0         0.0         0.0           Indiany         0.0         0.0         0.0           Indiany         155.4         0.0         157.4           Libhani         0.0         0.0         157.4           Libhani         0.0         0.0         157.4           Mata         0.0         0.0         157.4           Solita         0.0         0.0         157.4           Solita         0.0         0.0         157.4           Solita         0.0         0.0         157.4           Solita         0.0         0.0         157.4 <tr< th=""><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th></tr<>																			
Garany         0.0         0.0           Greec         0.0         0.0           Kinay         0.0         0.0           Talva         0.0         0.0           Talva         0.0         0.0           Bain         0.0         0.0           Support         0.0         0.0           Number of tal state         0.0         0.0           Main         0.0         0.0           Number of tal state         0.0         0.0           State of tal state         0.0         0.0																			
Grees         0.0         0.0         0.0           Indnary         0.0         0.0         0.0           Indnary         0.0         0.0         0.0           Indnary         0.0         0.0         0.0           Indnary         0.0         0.0         0.0           Iava         0.0         0.0         0.0           Viava         0.0         0.0         0.0           Norma         0.0         0.0         0.0           Sovain         0.0         0.0         0.0           Sovain         0.0         0.0         0.0           Norwa         0.0         0.0         0.0           Norwa         0.0         0.0         0.0           Norwa         0.0         0.0         0.0           Norwa         0.																			
Hunary         0.0         0.0           Teahad         1556         0.0         1556           Tay         397.4         0.0         297.4           Litvia         397.4         0.0         297.4           Litvia         57.1         0.0         25.1           Litviana         57.1         0.0         57.1           Mata         0.0         0.0         57.1           Altana         0.0         57.5         0.0         57.5           Poland         10.0         57.5         0.0         57.5           Poland         0.0         10.0         57.5           Poland         0.0         10.0         57.5           Poland         0.0         10.0         57.5           Poland         0.0         0.0         57.5           Solvakia         0.0         0.0         40.0           Solvakia         0.0         0.0         40.0           Solvakia         0.0         0.0         20.7           Solvakia         0.0         0.0         20.7           Solvakia         0.0         0.0         20.7           Solvakia         0.0         0.0																			
ineland         155.0         0.0.0         155.0           Bay         0.0.0         155.0         0.0.0         155.0           Latvia         0.0.0         0.0.0         0.0.0         0.0.0           Lucenburg         0.0.0         0.0.0         0.0.0         0.0.0           Matha         0.0.0         0.0.0         0.0.0         0.0.0           Methania         0.0.0         0.0.0         0.0.0         0.0.0           Methania         0.0.0         0.0.0         0.0.0         0.0.0           Methania         0.0.0         0.0.0         0.0.0         0.0.0           Sourcia         0.0.0         0.0.0         0.0.0         0.0.0           Sourcia         0.0.0         0.0.0         0.0.0         0.0.0           Sourcia         0.0.0         0.0.0         0.0.0         0.0.0           Mited Michael         0.0.0         0.0.0         0.0.0         0.0.0         0.0.0           Sourcia         0.0.0         0.0.0         0.0.0         0.0.0         0.0.0         0.0.0         0.0.0           Mited Michael         0.0.0         0.0.0         0.0.0         0.0.0         0.0.0         0.0.0         0.0.0																			
Tany         0.0         97.4           Lavia         0.0         92.4           Lithuania         0.0         0.0         57.1           Mala         0.0         0.0         0.0           Mata         0.0         0.0         0.0           Netheriands         0.0         0.0         0.0           Poland         0.0         0.0         0.0           Poland         0.0         0.0         0.0           Poland         0.0         0.0         0.0           Sovalin         0.0         0.0         0.0           Sovalininin         0.0																			
Litvain2.80.02.8Lithania57.10.057.1Luxenborg0.00.00.0Netherads0.00.00.0Netherads57.50.057.5Polad130.80.0130.8Portual35.10.035.1Romania0.00.00.0Slovala44.00.0Slovala36.10.0Sovala0.00.0Suda0.00.0Litektonia0.00.0Suda0.00.0<																			
Lithuania         S7.1         0.0         S7.1           Loxombouro         36.7         1.0         S8.           Mala         0.0         0.0         0.0           Nethvirands         S7.5         0.0         S7.5           Poland         S10.8         S7.5         0.0         S7.5           Poland         S10.8         S0.0         S10.8           Portugal         S10.8         0.0         S16.1           Sovana         0.0         0.0         A0.9           Lichtonstein         0.0         0.0         A0.9           Sovana         0.0         0.0         A0.9           Sovana         0.0         0.0         A0.9           Sovana         0.0         A0																			
Luxemboure         36.7         1.0         35.8           Maita         0.0         0.0         0.0           Netherlands         57.5         0.0         57.5           Poland         130.8         0.0         130.8           Poland         35.1         0.0         130.8           Poland         35.1         0.0         35.1           Romania         0.0         0.0         30.0           Siovakia         40.0         0.0         40.0           Siovakia         0.0         0.0         40.0           Vinted Kingdom         36.1         0.0         80.1           Sovatia         0.0         0.0         10.0           Vinted Kingdom         0.0         0.0         10.0           Sovatia         0.0         0.0         10.0           Sovitaria         0.0         0.0         10.0           Vinted Kingdom         0.0         0.0         10.0           Sovitaria         0.0         0.0         10.0           Sovitaria         0.0         0.0         10.0           Sovitaria         0.0         0.0         10.0           Sovitaria         0.0																			
Maila         0.0         0.0         0.0           Wetherland         57.5         0.0         57.5           Poland         130.6         0.0         130.6           Portugal         35.1         0.0         35.1           Romania         0.0         0.0         35.1           Sovaria         40.0         0.0         40.0           Sovaria         40.0         0.0         40.0           Sovaria         386.1         0.0         386.1           Sovaria         0.0         0.0         0.0           Sovaria         0.0         0.0         0.0           Sovaria         0.0         0.0         386.1           Sovaria         0.0         0.0         0.0           Ichtostain         0.0         0.0         0.0           Ichtostain         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Canada         80.7         0.0         80.7           Chiaa         3.0         0.0         39.3           Japan         Japan         Japan         Japan																			
Netherlands         97.5         90.0         97.5           Poland         10.0         10.0         10.0           Portugal         35.1         0.0         35.1           Romania         0.0         0.0         0.0           Slovakia         40.0         0.0         0.0           Slovakia         40.0         0.0         40.0           Slovakia         0.0         0.0         40.0           Subia         0.0         0.0         0.0           Subia         0.0         0.0         0.0           United Kingdom         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Canado         80.7         0.0         80.7           Hong Kong         0.0         115.8																			
Pola         130.8         0.0         130.8           Pontugal         0.0         0.0         0.0           Romania         0.0         0.0         0.0           Storakia         70.0         0.0         70.0           Storakia         40.9         0.0         40.9           Storakia         38.1         0.0         30.1           Storakia         38.1         0.0         30.1           Storakia         0.0         0.0         0.0           Storakia         0.0         0.0         0.0           United Kindom         0.0         0.0         0.0           Lichtonstein         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Canada         80.7         0.0         80.7           Chian         39.0         0.0         39.1           Joan         115.8         0.0         115.8																			
Portugal         35.1         0.0         35.1           Romania         0.0         0.0         10.0           Stovakia         47.0         0.0         47.0           Stovakia         47.0         0.0         47.0           Stovakia         40.0         40.0         40.0           Stovakia         38.6.1         0.0         40.0           Swaden         0.0         0.0         0.0           Vanked Kindom         23.1         0.0         23.1           Iceland         0.0         0.0         0.0           Norway         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Australia         0.0         80.7         60.8           Switzerland         0.0         0.0         39.1           Hong Kong         0.0         15.8         0.0         115.8																			
Romania         0.0         0.0           Slovakia         47.0         0.0         47.0           Slovakia         40.0         0.0         47.0           Slovakia         40.0         0.0         47.0           Slovakia         36.0         36.1         0.0         49.0           Subaci         36.0         36.1         0.0         49.0           Subaci         36.0         36.1         0.0         36.1           Subaci         36.0         0.0         0.0         0.0           United Kinadom         0.0         0.0         23.1         0.0         23.1           Konadom         0.0         0.0         0.0         0.0         0.0         0.0           Subtrafid         0.0         0.0         0.0         0.0         0.0         0.0           Subtrafid         0.0         0.0         0.0         0.0         0.0         0.0           Canado         0.0         0.0         0.0         0.0         0.0         0.0           Joan         0.0         0.15.8         0.0         115.8         0.0         15.8																			
Slovania         47.0         0.0         47.0           Slovania         0.0         0.0         40.0           Sbain         386.1         0.0         386.1           Swaden         0.0         0.0         0.0           United Kingdom         23.1         0.0         0.0           Iceland         0.0         0.0         0.0           Norway         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Australia         0.0         0.0         0.0           Canad         80.7         0.0         39.1           Hong Kong         0.0         0.0         15.8																			
Shoin         40.0         40.0           Shoin         386.1         0.0         386.1           Sweden         0.0         0.0         0.0           Varied Kindom         23.1         0.0         23.1           Kondom         23.1         0.0         23.1           Licchand         0.0         0.0         0.0           Licchand         0.0         0.0         0.0           Swetzerand         0.0         0.0         0.0           Swetzerand         0.0         0.0         0.0           Canada         80.7         0.0         80.7           Chana         39.0         39.3         0.0         39.3           Jason         115.8         0.0         115.8																			
Spain         386.1         0.0         386.1           Sweden         0.0         0.0         0.0           Unted Kindom         23.1         0.0         23.1           Iceland         0.0         0.0         0.0           Iceland         0.0         0.0         0.0           Norway         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Australia         0.0         0.0         39.3           Canado         39.3         0.0         39.3           Hong Kong         0.0         115.8         0.0         115.8																			
Sweden         0.0         0.0         0.0           United Kingdom         23.1         0.0         23.1           Iceland         0.0         0.0         0.0           Ischenstein         0.0         0.0         0.0           Norway         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Australia         0.0         0.0         0.0           Canada         80.7         0.0         89.7           Hong Kong         0.0         115.8         0.0         115.8																			
United Kingdom         23.1         0.0         23.1           Teeland         0.0         0.0         0.0           Lichtenstein         0.0         0.0         0.0           Norway         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Australia         0.0         0.0         9.9           Canada         39.3         0.0         39.3           Horn Kong         0.0         115.8         0.0																			
Iceland         0.0         0.0           Uchtchatschein         0.0         0.0           Norway         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Australia         0.0         0.0         0.0           Canado         80.7         0.0         89.7           China         39.3         0.0         39.3           Horn Kong         0.0         115.8         0.0         115.8																			
Liechtenstein         0.0         0.0         0.0           Norway         0.0         0.0         0.0           Switzerland         0.0         0.0         0.0           Australia         0.9         0.0         80.7           Chand         80.7         0.0         80.7           China         39.3         0.0         39.3           Hore Kong         0.0         115.8         0.0         115.8	Iceland																		
Switzerland         0.0         0.0         0.0           Australia         0.9         0.0         0.9           Canada         80.7         0.0         80.7           China         39.3         0.0         39.3           Hong Kong         0.0         0.0         15.8         0.0         115.8	Liechtenstein																		
Australia         0.0         0.0         0.9           Canada         80.7         0.0         80.7           China         39.3         0.0         29.3           Hora Kong         0.0         0.0         30.0           Japan         115.8         0.0         115.8																			
Canada         80.7         0.0         80.7           China         39.3         0.0         39.3           Hong Kong         0.0         0.0         30.0           Japan         115.8         0.0         115.8	Switzerland																		
China         39.3         0.0         39.3           Hong Kong         0.0         0.0         30.0           Japan         115.8         0.0         115.8																			
Hong Kong         0.0         0.0           Japan         115.8         0.0         115.8																			
Japan 115.8 0.0 115.8																			
		37.9	0.0	37.9															
Other advanced economies non EEA 0.0 42.4 0.0 42.4																			
Other Central and eastern Europe countries non EEA         0.0         0.0           Middle East         228.4         0.0         228.4																			
Latin America and the Caribbean 81.7 0.0 81.7 Africa 4.0 0.0 4.4																			
	Others Note:	102.5	0.0	102.5															

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, state or regional 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 governments, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

#### Regions:

Revicas: Other advanced non EEA: Israel, Korea, New Zealand,, Russia, San Marino, Singapore and Taiwan. Other CEE non EEA: Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Other Advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Other Advanced non EEA: Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Other Advanced non EEA: Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Defined East: Bain, Dibout, Russia, San Marino, Singapore and Taiwan. Latin America: Agentina, Beiter, Beit

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

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

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

(4) 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

## EBA EUROPEAN BANKING AUTHORITY

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#### 2018 EU-wide Transparency Exercise

		Precision Capital S.A.					As of 30/06/2018							
								,						1
						Dire	ct exposures							_
	(min EUR)		-	On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
						1		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 [ [3M - 1Y ] [1Y - 2Y ] [2Y - 3Y ] [3Y - 5Y ] [5Y - 10Y ] [10Y - more Total	Austria	0 21 2 58 6 0 <b>86</b>	0 21 2 58 6 0 <b>86</b>	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 55 0 55	0 21 2 2 6 0 <b>31</b>		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Belgium	38 21 22 4 167 527 15 794	38 21 22 4 167 527 15 794			0 0 0 116 284 0 405	33 21 22 4 50 243 15 <b>389</b>		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0		0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	7
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Bulgaria													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Cyprus													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Czech Republic	0 0 35 71 39 0 <b>145</b>	0 0 35 71 39 0 145	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 8 36 39 0 <b>83</b>	0 0 27 35 0 0 62		0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	6
[0-3M] [3M-1Y] [1Y-2Y] [7Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 6 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	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0	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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													

#### EBA EUROPEAN BANKING AJTHOBITY

#### 2018 EU-wide Transparency Exercise

		Precision Capital S.A.					As of 30/06/2018	3						
						Dire	ct exposures	-						
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	1ce sheet	
												Off-balance s	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	ı 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 Total	Finland	0 5 42 6 0 7 0 <b>60</b>	0 5 42 6 0 7 7 0 <b>60</b>				0 5 42 6 0 7 0 <b>60</b>							0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	20 64 31 91 79 842 11 <b>1,138</b>	20 64 31 91 79 842 11 <b>1,138</b>			15 0 0 0 102 0 117	5 64 31 91 79 740 11 <b>1,021</b>			0 0 0 0 0 0 0 0 0 0				52
10-3M [ [3M-1Y] [1Y-2Y] [2Y-3Y] [5Y-10Y] [5Y-10Y] [10Y-more Total	Germany	2114 23 5 83 87 	2423 34 23 6 5 83 87 14 253	0 0 0 6 17 0 23		0 0 0 52 0 0 52	1,023 23 6 5 25 71 14 14			0 0 0 3 13 0 15	0 0 0 2 8 0			5
10 - 3M f [3M - 1Y f [1Y - 2Y f [2Y - 3Y f [5Y - 10Y f [10Y - more Total	Croatia	0 5 5 0 0 0 9	0 5 5 0 0 0			0 5 5 0 0 0 9			0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0				
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Greece													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary													
10-3M [ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland	0 4 17 58 74 318 0 <b>471</b>	0 4 17 58 74 318 0 <b>471</b>			0 0 35 0 116 0 <b>151</b>	0 4 17 23 74 202 0 320			0 0 0 0 0 0 0 0				88

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#### 2018 EU-wide Transparency Exercise

		Precision Capital S.A.					As of 30/06/2018							
						Dire	ct exposures							1
						Direc	ct exposures							-
	(mln EUR)		1	On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
						I		Derivatives with p	oositive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	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] [5Y-10Y] [5Y-10Y] [10Y-more Total	Italy	51 281 6 0 16 0 0 354	51 281 6 0 15 0 0 <b>353</b>	0 0 0 0 0 0		45 276 0 15 0 337	6 5 0 0 0 0		000000000000000000000000000000000000000	000000000000000000000000000000000000000				0
[ 0 - 3M [ [ 3M - 1Y] [ 1Y - 2Y] [ 2Y - 3Y] [ 3Y - 5Y] [ 5Y - 10Y] [ 10Y - more	Latvia	0 0 3 0 0					0 0 3 0 0		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0				
Total [ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 5Y - 10Y [ [ 10Y - more Total	Lithuania	3 0 49 1 7 7 8	0 0 49 1 0 7 0			0 0 49 0 0 7 7 57	3 0 1 0 0 0 0 0			0 0 0 0 0 0 0 0				11
10 - 3M [ [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Luxembourg	58 268 0 586 2 140 147 63 1,207	58 268 0 586 2 139 147 63 1205	0 0 0 4 4 4 0		0 0 0 128 81 0 209	268 0 586 2 7 61 63 <b>987</b>		0 0 0 0 0			104 9 13 0 1 20 47 <b>193</b>		61
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Maita													
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more Total	Netherlands	8 8 0 17 22 0 56	8 0 0 17 22 0 56		0 0 0 0 0 0 0	0 0 0 11 22 0 <b>34</b>	8 0 6 0 22		0 0 0 0 0 0 0	0 0 0 0 0 0		0 434 0 0 0 0 0 434		2
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Poland	0 10 34 27 74 79 0 225	0 10 34 27 74 79 0 0			0 9 24 27 59 0 0 119	2 2 10 0 15 79 0 <b>106</b>			000000000000000000000000000000000000000				82

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# 2018 EU-wide Transparency Exercise

		Precision Capital S.A.												
							As of 30/06/2018							
						Direc	t exposures							
	( ) ( ) ( )			On balance sl	1eet				Deriva	tives		Off bala	nce sheet	
	(mln EUR)			0.1. 54.4.1.00 5.					201110			on sala		-
												Off-balance s	heet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
														Risk weighted exposure amount
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial assets (net of short											exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- 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	UI WITICH. FILIANCIAL ASSELS AL	Carrying amount	Notional amount	Carrying amount	Notional amount			
				held for trading	through profit or loss	comprehensive income	amortised cost	can ying amount	Nocional amount	carrying amount	Notional amount			
ΓΟ-3ΜΓ Γ3Μ-1ΥΓ		0 74	0 74	0	0	0 74	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	0	0	
1 2Y - 3Y 1 13Y - 5Y 1 15Y - 10Y 1	Portugal	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total		0	0	0	0	0 74	0	0	0	0	0	0	0	
[ 0 - 3M [ [ 3M - 1Y [		/4	74	0		74	0		0	0	<u> </u>	0		0
1 3M - 1Y 1 1 1Y - 2Y 1 1 2Y - 3Y 1														
[37 - 57 ]	Romania													
[5Y - 10Y [ [10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 17 ] [ 1Y - 2Y ]		23	23 0	0	0	21	2	0	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [	Slovakia	0 18 119	18 119	0	0	0 18 0	0 0 119	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total [0 - 3M [ [3M - 1Y [		159 0	159 0 16	0	0	39 0 14	121	0	0	0	0	0	0	8
[ 1Y - 2Y [		16 22	16 22	0	0	14 22	2	0	0	0	0	0	0	
[ 2Y - 3Y ] [3Y - 5Y ] [5Y - 10Y ]	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y   [10Y - more Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0-3M]		38 0	38 0	0	0	36 0	2 0	<b>0</b> 0	0	0	0	<b>0</b>	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		235 99 78 84	235 99	0	0	191 40	44 59	0	0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [	Spain	78 84	78 84 438	0	0	29 0	59 49 84 438	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total		438	0	0	0	0	0	0	0	0	0	0	0	
Total		934	934	0	0	260	674	0	Ō	Ŏ	0	0	Ō	188
[1Y-2Y]														
[ 2Y - 3Y ] [3Y - 5Y ] [5Y - 10Y ]	Sweden													
[5Y - 10Y [ [10Y - more Total														
Total [0 - 3M [ [3M - 1Y [		25	25	0	0	0	25	0	0	0	0	0	0	
[ 1Y - 2Y [		3 0	3 0	0	0	0	3 0	0	0	0	0	0	0	
[ 2Y - 3Y [	United Kingdom	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y ] [5Y - 10Y ] [10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total	1	28	28	0	0	0	28	ŏ	ŏ	ŏ	Ő	ŏ	ŏ	0

#### EBA EUROPEAN BANKING AUTHORITY

#### 2018 EU-wide Transparency Exercise

		Precision Capital S.A.					As of 30/06/2018	,						
						Dira	ct exposures	,						
				On balance sl	hoot	Dire	ct exposures		Deriva	tives		Off balar	ice sheet	-
	(mln EUR)		<b>I</b>	On balance si	neet				Denva	lives		On Dalai	ice sheet	-
												Off-balance sh	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			
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] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Liechtenstein													
[0 - 3M]           [3M - 1Y]           [1Y - 2Y]           [2Y - 3Y]           [3Y - 5Y]           [5Y - 10Y]           [10Y - more           Total	Norway													
10 - 3M [ [3M - 1Y] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Australia						000000000000000000000000000000000000000		0 0 0 0 0 0					0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Canada	0 1 11 14 0 205 0 232	0 1 11 14 0 206 0 0 232			0 0 0 0 33 0	0 1 11 14 0 173 0 199							11
10tal [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hong Kong	232	232		0	33	199			0	0	U	0	11
10 - 3M f [ 3M - 1Y f [ 1Y - 2Y f [ 2Y - 3Y f [ 3Y - 5Y f [ 5Y - 10Y f [ 10Y - more Total	Japan	0 0 18 25 0 0 44	0 0 18 25 0 0			0 0 18 25 0 0 <b>43</b>			0 0 0 0 0 0					0

#### EBA EUROPEAN BANKING AJTHOBITY

#### 2018 EU-wide Transparency Exercise

		Precision Capital S.A.					As of 30/06/2018	1						
						Direc	ct exposures	,						
				On balance sl	hoot	Direc	Li exposures		Deriva	tivor		Off hala	nce sheet	-
	(min EUR)		1	On balance si	ieet				Deriva	lives		UII Dala	nce sneet	-
												Off-balance s	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	n negative fair value		1	-
														Diskusishted
			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)									Nominal	Provisions	
				of which: Financial assets held for trading	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
				new for trading	through profit or loss	comprehensive income	amortised cost							
[0-3M] [3M-1Y]		40 68	40 68	0	0	0 17	40 51	0	0	0	0	0	0	
[17.27]	U.S.	26 108	26 108	0	0	26 18	0 88	0	0	0	0	0	0	
[ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more		258 0	258 0	0	0	0	258 0	0	0	1 3 0	1 2 0	0	0	
Total		<b>499</b> 0	<b>499</b> 0	1	<b>0</b>	<b>61</b> 0	<b>437</b> 0	0 0	<b>0</b>	4	3	<b>0</b>	0 0	0
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ]		0 0	0 0 20	0	0	0 0 20	0	0	0	0	0	0	0	
[ 2Y - 3Y ] [3Y - 5Y ] [5Y - 10Y ]	China	20 0 20	0 20	0	0	0 20	0	0	0	0	0	0	0	
[10Y - more Total	-	0	0	0	0	0	0	0	0	0	0	0	0	20
[0-3M] [3M-1Y]		0 0 3,717	0 0 3,717	0	0	0	0 0 3,717	0	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [	Switzerland	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		3,719 0	3,719 0 6	0	0	0	3,717	0	0	0	0	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	Other advanced economies	11 0	11 0	0	0	11 0	0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y ]	non EEA	27 4	27 4	0	0	20	6 4	0	0	0	0	0	0	
[10Y - more Total [ 0 - 3M [	-	48	48	0	0	36	12	0	0	0	0	0	0	8
[ 3M - 1Y [ [ 1Y - 2Y [														
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y ]	Other Central and eastern Europe countries non EEA													
[10Y - more Total	_													
ΓΟ-3ΜΓ Γ3Μ-1ΥΓ		0 21	0 21	0	0	0 20	0	0	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y ] [ 3Y - 5Y ]	Middle East	28 132 54	28 132 54	0	0	23 70 53	5 61 0	0	0	0	0	0	0	
[3Y - 5Y ] [5Y - 10Y ] [10Y - more		74 0	74 0	0	0	74 0	0	0	0	0	0	0	0	
Total [ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		309 0	309 0	0	0	240	68 0	0	0	0	0	0	0	0
[ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ]	Latin America and the Caribbean	0 0 14	0 0 14	0	0	0 0 14	0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y [	Caribbean	38 34	38 34	0	0	22 34	16 0	0	0	0	0	0	0	
f10Y - more Total	1	0 86	0 86	0	0	0 70	0 16	0	0	0	0	0	0	25

#### General governments exposures by country of the counterparty

1			Precision Capital S.A.												
$(min \ Rink) = (min \ Rink) + (min$		As of 30/06/2018													
$(min \ Rink) = (min \ Rink) + (min$				Direct exposures											
(0.0103/					Derivatives Off balance cheet										
Resture in the second of the secon		(min EUR)		1	on balance s					Denta			on baia	ice sheet	
Residual Haturity         Country / Rogin         Total gross carrying amount of model states for trading point of which: Financial asset:         o													Off-balance sheet exposures		
Residual Haturity         Country / Rogin         Total gross carrying amount of model states for trading point of which: Financial asset:         o															
Residual Maturity       Country / Regin       Total gross carrying amount of derivative financial assets       Total gross carrying amount of accorderivate financial assets       of which: Financial assets									Derivatives with positive fair value		Derivatives with negative fair value		1		
Residual Maturity       Country / Regin       Total gross carrying amount of derivative financial assets       Total gross carrying amount of accorderivate financial assets       of which: Financial assets															
Residual Maturity       Country / Region       Total gross carrying amount of nor-derivative financial assets.       or which: Financial assets.       of which: Financial as										1					Risk weighted
Residual Harring (arring and Harring)Owner/ Region derivative finincial assetsasset positions) positions)of which: Financial assets abel for tradingof which: Financial assets and tied con- through portio rossof which: Financial assets 			Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
Image: constraint of the	Residual Maturity	Country / Region	derivative financial assets	assets (net of short											
Image: series of the				positions)		-Cubleb, Classical access	of which, filmental courts of						Nominal	Provisions	
Image: constraint of the								of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
I Africa ISY - SYI ISY - TOT         Africa 0         0					neid för trading	through profit or loss	comprehensive income	amorused cost							
I Africa ISY - SYI ISY - TOT         Africa 0         0															
I Africa ISY - SYI ISY - TOT         Africa 0         0															
I Africa ISY - SYI ISY - TOT         Africa 0         0															
I Africa ISY - SYI ISY - TOT         Africa 0         0	ΓΟ-3ΜΓ Γ3Μ-1ΥΓ		0	0	0	0	0	0	0	0	0	0	0	0	
197 - 1071 197 - 1074         0	[ 2Y - 3Y [	Africa	4	4	0	0	4	0	0	0	0	0	0	0	
10-3M1 [3M-17]         10         10         0	[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
13H-YY     14     34     0     0     26     8     0     0     0     0     0     0     0     0     0       1Y-YY     19     19     0     0     14     0 <td>[10Y - more Total</td> <td></td> <td></td> <td></td> <td>0</td> <td>0</td> <td>0 4</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>4</td>	[10Y - more Total				0	0	0 4	0	0	0	0	0	0	0	4
I2Y - 3YI I3Y - 5YI ISY - 10YI ISY - 10YI         28         28         0         0         18         11         0 </td <td>[ 3M - 1Y [</td> <td></td> <td>34</td> <td>34</td> <td>0</td> <td>0</td> <td>0 26</td> <td>10 8</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td></td>	[ 3M - 1Y [		34	34	0	0	0 26	10 8	0	0	0	0	0	0	
ISY-SYL         Others         47         47         4         0         32         10         0	[ 1Y - 2Y [ [ 2Y - 3Y [		20	19 28	0	0	0 18	19 11	0	0	0	0	0	0	
[107-more]         30         30         0         0         30         <	[3Y - 5Y [	Others		47	4	0	32	10	0	0	0	0	0	0	
	[10Y - more			4 30	0	0	0	50	0	0	0	0	0	0	
		1	172	172	8	0	75	89	0	0	0	0	0	0	9

EBA EUROPEAN BANKING AUTHORITY

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 consoleration as sovereign exposures is only available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter therehold is not net, information is disclosed through the aggregate "Others". (2) The exposures is not available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter therehold is not net, information is disclosed through the aggregate "Others". (3) The latest disclose the exposures to the "Finical all acids is determined to an horizon tables (acids the disclosed through the aggregate "Others". (3) The latest disclose the exposures is only available for institutions that have experiments on immediate back of the other than a horizon tables (acids the disclosed through the aggregate "Others". (3) The latest disclose the exposures is only available for institutions that have experiments on immediate back of the disclosed through the aggregate "Others". (3) The latest disclose the exposures is only available for institutions that have expendent to other the advantation of the advantation

(3) Realian Contrins not reported separately in the interported separately metrics. Begions: Other advanced non EEA: Issuel, Korea. New Zealand, Russia. San Marino. Sinoacore and Taivan. Other CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Other CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE Non EeA: Abana, Bairna Differ CEE



Performing and non-performing exposures

Precision Capital S.A.

	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 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	Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non- performing	guarantees received on non- performing exposures		Of which performing but past due >30			On performing exposures <sup>2</sup>	On non- performing	guarantees received on non- performing exposures	
(min EUR)		days and <=90 days		Of which: defaulted	exposures <sup>-</sup>	exposures <sup>3</sup>	exposures		days and <=90 days		Of which: defaulted	exposures*	exposures <sup>3</sup>		
Debt securities (including at amortised cost and fair value)	4,203	0	5	5	0	3	0	3,958	0	0	0	2	0	0	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	2,630	0	0	0	0	0	0	2,498	0	0	0	1	0	0	
Credit institutions	816	0	0	0	0	0	0	709	0	0	0	0	0	0	
Other financial corporations	338	0	0	0	0	0	0	334	0	0	0	0	0	0	
Non-financial corporations	418	0	5	5	0	3	0	417	0	0	0	0	0	0	
Loans and advances(including at amortised cost and fair value)	5,575	8	57	57	2	8	47	6,666	2	43	43	1	8	31	
Central banks	2,333	0	0	0	0	0	0	2,249	0	0	0	0	0	0	
General governments	1	0	0	0	0	0	0	1	0	0	0	0	0	0	
Credit institutions	729	0	0	0	0	0	0	1,871	0	0	0	0	0	0	
Other financial corporations	603	1	41	41	0	2	38	565	2	14	14	1	1	12	
Non-financial corporations	529	6	9	9	0	4	5	550	0	8	8	0	4	5	
of which: small and medium-sized enterprises at amortised cost	110	0	0	0	0	0	0	124	0	0	0	0	0	0	
Households	1,380	1	8	8	2	3	5	1,431	0	20	20	0	3	14	
DEBT INSTRUMENTS other than HFT	9,778	8	62	62	2	12	47	10,624	2	43	43	3	8	31	
OFF-BALANCE SHEET EXPOSURES	7,880		13	13	0	0	0	7,116		18	18	0	0	0	

(1) 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

(1) 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)

(1) Insitutions 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/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 860/2014 - 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 in diversions are generally reported with a positive sign.



Forborne exposures

Precision Capital S.A.

			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)	0	0	0	0	0	0	0	0	0				
	Ů	0	0	-	0	Ű	Ŭ	0	0	0			
Central banks	U	Ŭ	0	0	U	U	U	0	U	U			
General governments	0	0	0	0	0	0	0	0	0	0			
Credit institutions	0	0	0	0	0	0	0	0	0	0			
Other financial corporations	0	0	0	0	0	0	0	0	0	0			
Non-financial corporations	0	0	0	0	0	0	0	0	0	0			
Loans and advances (including at amortised cost and fair value)	11	8	3	3	7	11	8	3	3	8			
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	0	0	0	0	0	0	0	0	0	0			
Other financial corporations	4	1	1	1	3	4	2	1	1	3			
Non-financial corporations	0	0	0	0	0	0	0	0	0	0			
of which: small and medium-sized enterprises at amortised cost	0	0	0	0	0	0	0	0	0	0			
Households	7	7	2	2	5	7	6	2	2	5			
DEBT INSTRUMENTS other than HFT	11	8	3	3	7	11	8	3	3	8			
Loan commitments given	8	6	0	0	0	4	3	0	0	0			

(1) 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