2021 ex-ante contribution period

2021	CD (i)	2021 BRRD Component	2021 SRMR Component	2021 Calculated Amount (86.67% SRMR + 13.33% BRRD)	2021 Calculated Amount Adjusted for Newly Supervised Institutions (ii)	2021 Final Amount Notified (iii)	BAC Denominator (floored to zero, including lump sum and DR Art. 10(7) unadjusted) (iv)	BAC Denominator (floored to zero, excluding lump sum, mortgage, basic, and the first €300mn for IR Art. 8(5))	BAC Denominator (floored to zero, excluding lump sum, mortgage, basic, and the first €300mn for IR Art. 8(5))*SRMR RAF	BAC Denominator (floored to zero, excluding lump sum, mortgage, basic, and the first €300mn for IR Art. 8(5))*BRRD RAF
AT	232,555,118,813.86	392,436,763.00	288,836,284.55	302,646,228.33	302,646,228.33	279,496,233.94	417,239,402,251.47	372,164,926,817.59	480,557,422,377.12	498,032,079,776.81
BE	317,996,215,550.75	536,618,613.74	354,071,129.16	378,404,708.85	378,405,625.52	346,850,843.49	448,191,553,092.03	444,599,774,869.53	597,936,549,228.46	619,933,446,861.22
BG	31,695,917,506.74	53,486,860.79	9,414,383.10	15,289,244.37	15,289,244.37	15,289,244.36	16,205,561,214.23	13,745,041,650.19	15,331,437,973.99	16,829,432,816.17
CY	26,071,135,091.58	43,995,040.47	14,208,807.85	18,179,312.66	18,179,312.66	14,595,794.52	23,233,685,264.31	21,396,948,332.31	23,522,787,056.44	26,860,885,427.55
DE	1,970,253,472,917.38	3,324,802,735.55	2,585,937,067.76	2,684,427,861.28	2,684,428,444.61	2,492,696,707.69	3,530,701,249,602.94	3,316,547,320,893.57	4,320,315,880,774.21	4,512,388,909,147.27
EE	15,337,458,419.59	25,881,961.08	11,392,812.36	13,324,215.88	13,324,215.88	12,143,290.08	16,756,994,798.25	16,337,199,622.25	19,236,330,848.42	21,113,640,479.32
ES	800,724,207,014.25	1,351,222,099.34	1,022,909,721.30	1,066,673,761.29	1,066,673,761.29	981,847,047.88	1,323,732,024,205.78	1,312,534,758,050.63	1,727,344,312,058.93	1,867,304,885,643.32
FI	141,147,243,831.81	238,185,973.97	285,335,431.69	279,050,408.97	279,050,408.97	269,511,816.60	380,396,128,403.97	353,398,612,691.75	464,963,349,341.45	436,441,510,119.14
FR	1,304,347,704,769.26	2,201,086,751.80	4,053,406,395.61	3,806,492,187.09	3,806,770,499.50	3,344,878,622.16	5,040,945,375,855.15	4,843,773,170,401.37	6,735,577,330,543.29	6,338,493,618,024.88
GR	115,091,481,174.69	194,216,874.48	79,565,663.02	94,848,669.51	94,848,669.51	91,144,059.43	99,509,187,289.20	97,832,255,506.60	134,299,044,393.38	129,953,466,868.37
HR	27,738,708,089.34	46,809,069.90	13,812,708.80	18,211,123.73	18,211,123.73	18,505,195.84	22,366,009,169.64	20,730,779,254.96	23,070,967,627.75	24,509,349,093.04
IE	101,505,406,317.74	171,290,373.16	216,269,981.00	210,274,199.28	210,274,199.28	215,771,253.06	301,138,553,073.47	300,128,750,347.68	365,497,976,368.10	397,647,842,415.13
IT	775,832,266,412.70	1,309,216,949.57	1,035,557,696.90	1,072,036,475.28	1,072,036,475.28	1,074,498,503.28	1,384,684,023,569.34	1,320,465,221,338.34	1,735,831,265,109.35	1,804,400,727,020.55
LT	13,885,509,931.18	23,431,798.01	4,923,579.64	7,390,725.15	7,390,808.48	6,403,412.93	8,151,900,957.79	7,546,638,319.52	8,215,293,195.28	7,527,524,553.06
LU	34,046,499,096.54	57,453,467.23	278,104,194.30	248,691,452.38	248,701,035.71	245,815,976.07	388,704,849,415.01	376,782,133,638.14	467,121,699,890.79	488,669,343,911.26
LV	8,924,649,092.00	15,060,345.34	3,697,962.02	5,212,567.71	5,212,567.71	4,560,935.25	6,964,030,255.32	5,634,198,665.32	6,054,100,726.37	6,503,176,572.23
MT	13,847,475,538.15	23,367,614.97	6,834,147.62	9,038,058.82	9,038,058.82	8,104,558.83	12,959,973,797.22	9,948,779,483.51	10,870,343,069.30	13,137,677,639.67
NL	543,570,042,668.85	917,274,447.00	881,352,376.59	886,140,788.58	886,140,788.58	826,532,421.83	1,078,168,812,095.65	1,075,973,865,566.13	1,490,272,506,218.85	1,471,247,715,378.25
PT	156,024,996,986.95	263,292,182.42	113,081,586.50	133,104,658.93	133,105,492.27	133,105,492.27	156,033,662,260.24	150,296,030,005.31	189,667,712,947.45	202,089,393,420.69
SI	20,295,679,000.00	34,248,958.31	6,844,361.03	10,497,393.85	10,497,393.85	8,531,448.48	11,881,962,290.06	9,506,682,540.06	10,896,077,769.89	10,880,960,879.65
SK	38,102,715,515.75	64,298,332.43	22,120,921.79	27,743,170.63	27,743,170.63	23,554,920.63	30,818,988,839.86	30,021,719,297.84	37,221,394,980.60	37,869,659,347.28
BU	***6,688,993,903,739.09***	***11,287,677,212.56***	***11,287,677,212.56***	***11,287,677,212.56***	***11,287,967,524.97***	***10,413,837,778.62***	***14,698,783,927,700.90***	***14,099,364,807,292.60***	***18,863,803,782,499.40***	***18,931,835,245,394.90***

(i) Covered deposits are reported to the SRB in accordance with Art.16 of Commission Delegated Regulation 2015/63 ("DR").
Please note that the data in this table are different from the covered deposits data published by the EBA for the following reasons:

- The scope of institutions covered is different. The data published by the EBA relate to credit institutions affiliated to the schemes mentioned in Article 1 paragraph 2 of Directive 2014/49/EU on Deposit Guarantee Schemes (“the DGSD”). Covered deposits data reported by the SRB relate to institutions referred in Article 70(1) of Regulation 806/2014 ("the SRMR") and defined in Article 3(13) of that Regulation. Therefore, covered deposits data for i) credit unions and ii) branches of credit institutions established in Member States which have their head offices outside the EU, but for which the coverage is not equivalent to that prescribed in the DGSD, are included in the EBA’s covered deposits data, but not in the SRB’s data.
- The reference date for the data is different. The data published by the EBA are covered deposits on 31 December of the preceding year, while the data published by the SRB refers to the average amount of covered deposits in the previous year, calculated quarterly.

(ii) In case an institution received a new banking licence in the course of the previous year, pursuant to Article 12(1) Commission Delegated Regulation (EU) 2015/63, a partial contribution shall be determined by applying the methodology set out in [Section 2] to the amount of its annual contribution calculated during the subsequent contribution period by reference to the full months of the contribution period for which the institution is supervised.
(iii) After deduction of 2015 contributions and adjustments for data restatements and revisions (in accordance with Art.17(3) and (4) of the DR).

The information contained in this document reflects the various steps and the results of the calculation performed with the SRB Calculation Tool. Each calculation step in the SRB Calculation Tool is performed with the maximum number of decimals allowed by the tool, taking into account the properties of the data points and the mathematical operations involved. The figures contained in this document on the calculation of the 2020 ex-ante contributions to the Single Resolution Fund are rounded to four decimal points, with the exception of the figures for the risk adjustment factor which are rounded to 12 decimal points in order to provide more accurate representation of these values. The final amount to be paid (as well as the 2015 deduction, the possible IPC amount and the data adjustments) is considered with two decimal precision (the amount is rounded to euro cents).

2021 ex-ante contribution period

2021	TARGET LEVEL CD (i) (a)	Target Level Coefficient (b)	Target Level (c) = (a) x (b) / 8
AT	232,555,118,813.86	1.35%	392,436,763.00
BE	317,996,215,550.75		536,618,613.74
BG	31,695,917,506.74		53,486,860.79
CY	26,071,135,091.58		43,995,040.47
DE	1,970,253,472,917.38		3,324,802,735.55
EE	15,337,458,419.59		25,881,961.08
ES	800,724,207,014.25		1,351,222,099.34
FI	141,147,243,831.81		238,185,973.97
FR	1,304,347,704,769.26		2,201,086,751.80
GR	115,091,481,174.69		194,216,874.48
HR	27,738,708,089.34		46,809,069.90
IE	101,505,406,317.74		171,290,373.16
IT	775,832,266,412.70		1,309,216,949.57
LT	13,885,509,931.18		23,431,798.01
LU	34,046,499,096.54		57,453,467.23
LV	8,924,649,092.00		15,060,345.34
MT	13,847,475,538.15		23,367,614.97
NL	543,570,042,668.85		917,274,447.00
PT	156,024,996,986.95		263,292,182.42
SI	20,295,679,000.00		34,248,958.31
SK	38,102,715,515.75		64,298,332.43
BU	***6,688,993,903,739.09***		***11,287,677,212.56***

(i) Covered deposits are reported to the SRB in accordance with Art.16 of Commission Delegated Regulation 2015/63 ("DR").

Please note that the data in this table are different from the covered deposits data published by the EBA for the following reasons:

- The scope of institutions covered is different. The data published by the EBA relate to credit institutions affiliated to the schemes mentioned in Article 1 paragraph 2 of Directive 2014/49/EU on Deposit Guarantee Schemes (“the DGSD”). Covered deposits data reported by the SRB relate to institutions referred in Article 70(1) of Regulation 806/2014 ("the SRMR") and defined in Article 3(13) of that Regulation. Therefore, covered deposits data for i) credit unions and ii) branches of credit institutions established in Member States which have their head offices outside the EU, but for which the coverage is not equivalent to that prescribed in the DGSD, are included in the EBA’s covered deposits data, but not in the SRB’s data.

- The reference date for the data is different. The data published by the EBA are covered deposits on 31 December of the preceding year, while the data published by the SRB refers to the average amount of covered deposits in the previous year, calculated quarterly.

2021 ex-ante contribution period

2021	DR 2015/63 ARTICLE 10(7) INSTITUTIONS		MORTGAGE CREDIT INSTITUTIONS & INVESTMENT FIRMS	
	Target Level (d)	BAC Denominator (e)	Target Level (f)	BAC Denominator (g)
AT	388,345,763.00	376,994,732,238.00	387,708,763.00	372,190,900,625.38
BE	536,032,613.74	444,611,197,162.53	536,025,613.74	444,599,774,869.53
BG	53,176,860.79	14,158,014,517.43	53,135,860.79	13,745,041,650.19
CY	43,692,040.47	21,396,948,332.31	43,692,040.47	21,396,948,332.31
DE	3,293,733,735.55	3,321,311,498,715.98	3,292,888,735.55	3,316,561,310,558.57
EE	25,860,961.08	16,337,199,622.25	25,860,961.08	16,337,199,622.25
ES	1,349,474,099.34	1,312,559,203,693.57	1,349,474,099.34	1,312,559,203,693.57
FI	238,085,973.97	379,796,128,403.97	238,085,973.97	379,796,128,403.97
FR	2,197,329,751.80	5,017,172,032,269.00	2,197,229,751.80	5,016,225,977,093.92
GR	194,043,874.48	97,832,255,506.60	194,043,874.48	97,832,255,506.60
HR	46,635,069.90	20,730,779,254.96	46,635,069.90	20,730,779,254.96
IE	171,089,373.16	300,128,750,347.68	171,089,373.16	300,128,750,347.68
IT	1,299,912,949.57	1,321,160,174,504.34	1,299,818,949.57	1,320,465,221,338.34
LT	23,364,798.01	7,546,638,319.52	23,364,798.01	7,546,638,319.52
LU	55,510,467.23	376,859,318,180.14	55,509,467.23	376,834,377,212.14
LV	14,941,345.34	5,634,198,665.32	14,941,345.34	5,634,198,665.32
MT	23,012,614.97	10,337,909,072.14	22,959,614.97	9,948,779,483.51
NL	916,938,447.00	1,076,311,273,575.13	916,916,447.00	1,075,973,865,566.13
PT	262,380,182.42	150,792,594,978.97	262,335,182.42	150,296,030,005.31
SI	33,845,958.31	9,506,682,540.06	33,845,958.31	9,506,682,540.06
SK	64,181,332.43	30,021,719,297.84	64,181,332.43	30,021,719,297.84
BU	***11,231,588,212.56***	***14,311,199,249,197.80***	***11,229,725,212.56***	***14,298,275,337,054.50***

- Target Level (d) = Target Level (c) minus the sum of the contributions paid by all Lump Sum institutions in the Member State or the Banking Union.

- BAC Denominator (e) = the sum of the BACs of all Article 10.7 Institutions, all Mortgage Credit Institutions, all Investment Firms, all Article 8.5 Institutions and all Risk Adjusted Institutions minus EUR 300,000,000 times the number of Article 8.5 Institutions in the Member State or the Banking Union.

- The BRRD/SRMR contribution is equal to the BRRD/SRMR Target Level (d) times the BAC of the institution divided by the BRRD/SRMR BAC Denominator (e).

- The 2021 SRF ex-ante contribution is equal to 13.33% of the BRRD contribution plus 86.67% of the SRMR contribution.

- Target Level (f) = Target Level (c) minus the sum of the contributions paid by all Lump Sum Institutions and all Article 10.7 Institutions in the Member State or the Banking Union.

- BAC Denominator (g) = the sum of the BACs of all Mortgage Credit Institutions, all Investment Firms, all Article 8.5 Institutions and all Risk Adjusted Institutions minus EUR 300,000,000 times the number of Article 8.5 Institutions in the Member State or the Banking Union.

- The BRRD/SRMR contribution is equal to the BRRD/SRMR Target Level (f) times the BAC of the institution (divided by 2, in case of a Mortgage Credit Institution) divided by the BRRD/SRMR BAC Denominator (g).

- The 2021 SRF ex-ante contribution is equal to 13.33% of the BRRD contribution plus 86.67% of the SRMR contribution.

2021 ex-ante contribution period

2021	IR 2015/81 ARTICLE 8(5) INSTITUTIONS & RISK ADJUSTED INSTITUTIONS				
	Target Level (h)	BAC Denominator (i)	Sum of Risk Adjusted BACs (j)	Final Composite Indicator Minimum (k)	Final Composite Indicator Maximum (l)
AT	387,682,007.14	372,164,926,817.59	498,032,079,776.81	112.550650895850	954.066550430809
BE	536,025,613.74	444,599,774,869.53	619,933,446,861.22	182.321635723851	944.307515717062
BG	53,135,860.79	13,745,041,650.19	16,829,432,816.17	358.709421618770	934.788001000115
CY	43,692,040.47	21,396,948,332.31	26,860,885,427.55	231.318237496270	901.536946704794
DE	3,292,874,862.04	3,316,547,320,893.57	4,512,388,909,147.27	72.310315459558	949.199415159129
EE	25,860,961.08	16,337,199,622.25	21,113,640,479.32	258.647688385203	860.098058904566
ES	1,349,448,966.18	1,312,534,758,050.63	1,867,304,885,643.32	137.408419960560	941.848273842807
FI	229,811,958.29	353,398,612,691.75	436,441,510,119.14	422.942807920370	884.780322086058
FR	2,159,459,157.45	4,843,773,170,401.37	6,338,493,618,024.88	147.771294082873	950.462233955554
GR	194,043,874.48	97,832,255,506.60	129,953,466,868.37	124.973196144505	884.288418532093
HR	46,635,069.90	20,730,779,254.96	24,509,349,093.04	293.640152247355	913.130797178082
IE	171,089,373.16	300,128,750,347.68	397,647,842,415.13	226.471247471897	955.681338733782
IT	1,299,818,949.57	1,320,465,221,338.34	1,804,400,727,020.55	151.453541266326	978.044804067001
LT	23,364,798.01	7,546,638,319.52	7,527,524,553.06	561.598493147197	877.631832901755
LU	55,501,771.87	376,782,133,638.14	488,669,343,911.26	225.205337186365	920.629014190823
LV	14,941,345.34	5,634,198,665.32	6,503,176,572.23	369.020389274802	944.827657731520
MT	22,959,614.97	9,948,779,483.51	13,137,677,639.67	217.231440244726	880.038233050986
NL	916,916,447.00	1,075,973,865,566.13	1,471,247,715,378.25	225.249675015289	952.522263407092
PT	262,335,182.42	150,296,030,005.31	202,089,393,420.69	259.453494687039	937.148002992425
SI	33,845,958.31	9,506,682,540.06	10,880,960,879.65	390.252623320074	911.221019032436
SK	64,181,332.43	30,021,719,297.84	37,869,659,347.28	395.476787702371	942.281902710774
BU	*11,151,588,037.89*	*14,099,364,807,292.60*	*18,863,803,782,499.40*	*122.085582213087*	*974.559117317974*

- Target Level (h) = Target Level (c) minus the sum of the contributions paid by all Lump Sum Institutions, all Article 10.7 Institutions, all Mortgage Credit Institutions and all Investment Firms minus EUR 50,000 times the number of Article 8.5 Institutions in the Member State or the Banking Union.

- BAC Denominator (i) = the sum of the BACs of all Article 8.5 Institutions and all Risk Adjusted Institutions minus EUR 300,000,000 times the number of Article 8.5 Institutions in the Member State or the Banking Union.

- The BRRD/SRMR contribution is equal to the BRRD/SRMR Target Level (h) times {the BAC of the institution times the BRRD/SRMR Risk Adjustment Factor of the institution divided by the BRRD/SRMR BAC Denominator (i)} divided by {the BRRD/SRMR Sum of Risk Adjusted BAC (j) divided by the BRRD/SRMR BAC Denominator (i)}.

- The BRRD/SRMR Risk Adjustment Factor is equal to {1.5 minus 0.8} times {the BRRD/SRMR Final Composite Indicator of the institution minus BRRD/SRMR Final Composite Indicator Minimum (k)} divided by {BRRD/SRMR Final Composite Indicator Maximum (l) minus BRRD/SRMR Final Composite Indicator Minimum (k)} plus 0.8.

- The BRRD/SRMR Final Composite Indicator of an institution is determined in accordance with Commission Delegated Regulation (EU) 2015/63 Annex I. An institution can calculate its BRRD/SRMR Final Composite Indicator using (1) the data entered in its SRF Data Reporting Form, (2) the parameters mentioned in the tab "Additional Details (2)" and (3) the details provided in the tabs "Details Binning_<MS>" and "Details Binning_BU".

- The 2021 SRF ex-ante contribution is equal to 13.33% of the risk adjusted BRRD contribution plus 86.67% of the risk adjusted SRMR contribution plus EUR 50,000 in case of an Article 8.5 Institution.

2021 ex-ante contribution period

RISK PILLARS		RISK INDICATORS		
Risk Pillar	**Weight of Risk Pillar**	**Risk Indicator**	**Sign of Risk Indicator**	**Weight of Risk Indicator**
Pillar I	50%	Leverage Ratio	-	1/3
		CET1 Ratio	-	1/3
		Total Risk Exposure / Total Assets	+	1/3
Pillar II	20%	LCR	-	100%
Pillar III	10%	Interbank Loans & Deposits	+	100%
Pillar IV	20%	Other Risk Indicators of Pillar IV (9)	+	5%
		Previous Financial Support	+	10%
		IPS Membership	-	45%

↓

IPS MULTIPLIER		
IPS Bin 1	**IPS Bin 2**	**IPS Bin 3**
S4IIAA_IPSM1	S4IIAA_IPSM2	S4IIAA_IPSM3
5/9	7/9	1

BRRD v. SRMR	
Share of BRRD	13.33%
Share of SRMR	86.67%

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

AT	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	8	1.0585%	4.1720%	8	5.7831%	12.3618%	11	0.5240%	29.8856%
2	8	4.1732%	4.9250%	8	12.3707%	13.6082%	11	31.2237%	39.2655%
3	8	4.9272%	5.6043%	8	13.6082%	14.8506%	11	39.2786%	43.6772%
4	8	5.6062%	6.0009%	8	14.9316%	15.6856%	11	43.7197%	50.5475%
5	7	6.0109%	6.6842%	7	15.6877%	16.1718%	11	50.6739%	54.5253%
6	7	6.6881%	7.3068%	7	16.1760%	17.1144%	11	55.1644%	61.0406%
7	7	7.3187%	7.6442%	7	17.1302%	18.1319%	11	61.0464%	65.6967%
8	7	7.6635%	8.1907%	7	18.1341%	18.8024%	11	65.7004%	97.9499%
9	7	8.2071%	8.9770%	7	19.1378%	21.0359%			
10	7	8.9775%	10.4524%	7	21.2078%	23.0725%			
11	7	10.5625%	13.1685%	7	23.0728%	28.4508%			
12	7	13.2507%	82.1260%	7	28.4920%	623.0422%			
13									
14									
15									
16									
17									
18									
19									
20									
21									
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	12			12			8		
g	3.9112			6.1901			-0.2422		
N	88			88			88		
Sigma (σ_g)	0.2524			0.2524			0.2524		
Mean ($\bar{x}$)	8.3159%			25.0375%			48.9079%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σ_g), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

AT	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	7	18.1400%	121.1998%	8	€ 261,798	€ 115,026,131
2	7	121.2733%	128.7718%	8	€ 120,040,553	€ 193,017,243
3	7	129.6503%	134.9130%	8	€ 218,760,690	€ 306,795,903
4	7	135.0326%	138.0250%	8	€ 310,013,540	€ 380,597,699
5	7	138.1832%	142.9529%	7	€ 388,521,937	€ 455,714,261
6	7	143.0181%	147.7094%	7	€ 460,394,232	€ 574,197,512
7	7	147.7171%	156.0561%	7	€ 574,442,598	€ 734,183,317
8	7	156.0571%	163.0329%	7	€ 740,034,424	€ 1,524,182,963
9	7	166.0625%	180.4269%	7	€ 1,525,214,849	€ 2,324,641,467
10	7	180.4291%	204.4841%	7	€ 2,336,866,718	€ 3,817,778,717
11	6	210.1421%	243.7335%	7	€ 3,838,398,716	€ 8,155,972,730
12	6	247.0749%	397.9352%	7	€ 8,351,683,216	€ 60,017,184,559
13	6	417.6643%	139098114.7013%			
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16						
17						
18						
19						
20						
21						
22						
23						
24						
25						
26						
27						
28						
29						
30						
Bin min.	1			1		
Bin max.	13			12		
g	9.0635			4.4586		
N	88			88		
Sigma (σg)	0.2524			0.2524		
Mean (x̅)	1136548.7268%			€ 3,298,767,211		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

AT	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	72	0.000000000000%	0.000002732284%	72	0.000000000000%	0.000003930518%	72	0.000000000000%	0.000002982014%
2									
3									
4									
5									
6									
7									
8									
9									
10				2	0.000006313799%	0.379349272900%	2	0.000003122196%	0.034858344816%
11	4	0.000004030478%	0.315197975529%	7	0.381864741692%	6.895845124442%	7	0.035153570289%	0.662776332407%
12	6	0.345363424783%	1.359778350316%	7	7.085862565121%	217.621884501294%	7	0.678728006453%	7.783607352691%
13	6	1.517402181777%	50.234169764392%						
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23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	13			12			12		
g	8.0706			7.9474			4.7895		
N	88			88			88		
Sigma (σg)	0.2524			0.2524			0.2524		
Mean (x̅)	0.7581%			3.8526%			0.2086%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

AT	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	9	0.000000000000%	8.093292651283%	9	0.000000000000%	35.420995233822%	10	0.000000000000%	3.713387429644%
2	9	8.122751917004%	21.757873727721%	9	38.970663153775%	123.068197813383%	10	3.735522497951%	9.333262537161%
3	9	22.076431996482%	27.708998375164%	9	124.550065919068%	158.782697530104%	10	9.403377907263%	15.570551390493%
4	9	27.726311659892%	32.556679721104%	9	159.951452616941%	189.015840873294%	10	15.579983271046%	19.322236693434%
5	9	32.565769578730%	36.849394348394%	9	189.561155731780%	234.894430875925%	10	19.404124410729%	23.234568337017%
6	9	37.215999884313%	45.923778243600%	9	235.154107937315%	287.201487757428%	10	23.441603300742%	29.170222610739%
7	9	46.475729089768%	59.899616947324%	9	289.448419484849%	373.495648264909%	10	29.846562636756%	34.750599351026%
8	9	59.988420285137%	78.756203104438%	9	373.665630586809%	459.461677634590%	9	34.805953026961%	41.361754885256%
9	8	78.801557598537%	123.378319275238%	8	462.440615987438%	696.858054551691%	9	41.364822485593%	93.636331944716%
10	8	123.970780083499%	276.659950008481%	8	714.573457722285%	1494.949044874490%			
11									
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30									
Bin min.	1			1			1		
Bin max.	10			10			9		
g	1.3383			1.6441			0.7108		
N	88			88			88		
Sigma (σg)	0.2524			0.2524			0.2524		
Mean (x̅)	50.2082%			301.9412%			22.7951%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

AT	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	16	0.000000000000%	0.000412370297%	16	0.000000000000%	0.007221202750%	16	0.000000000000%	0.000557119807%
2									
3	8	0.000792515145%	0.070754531601%	8	0.008491399486%	0.361951239476%	8	0.000675375912%	0.039823907953%
4	8	0.078780331282%	0.204120097591%	8	0.400668905829%	1.334038995648%	8	0.040250858589%	0.086184671019%
5	8	0.225007233156%	0.403259735116%	8	1.337371241440%	2.149033344720%	8	0.114843706963%	0.221788690096%
6	8	0.403504785858%	0.758041571598%	8	2.161040866177%	4.092122635588%	8	0.224131753588%	0.350113235817%
7	8	0.760217704189%	1.016354948458%	8	4.095617099982%	5.991474519935%	8	0.370849133899%	0.546804374404%
8	8	1.031334469207%	1.766794714467%	8	6.015265987443%	11.360840990156%	8	0.553749856269%	0.893705219241%
9	8	1.839530603014%	2.333171583424%	8	11.363957874267%	16.692271315389%	8	0.898799227448%	1.269718638330%
10	8	2.351341419649%	7.186796044885%	8	17.592576017712%	38.870597915120%	8	1.287198217692%	2.367921151330%
11	8	7.417458442677%	43.540322736159%	8	38.902833643361%	139.306026423183%	8	2.420497070296%	6.581685885692%
12									
13									
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24									
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29									
30									
Bin min.	1			1			1		
Bin max.	11			11			11		
g	3.2359			3.0293			2.0799		
N	88			88			88		
Sigma (σg)	0.2524			0.2524			0.2524		
Mean (x̄)	2.0938%			11.5111%			0.7160%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
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- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

AT	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	30	74.8318	539.0417
2	29	539.6583	712.3250
3	29	717.2583	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

BE	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	1.9083%	4.2941%	4	1.2467%	14.3984%	4	13.9648%	21.6646%
2	3	4.3169%	6.3382%	4	14.6134%	16.0939%	4	21.7078%	26.4978%
3	2	6.3765%	6.6324%	4	16.3114%	17.4820%	4	26.6190%	37.6290%
4	4	6.7437%	7.2573%	3	17.4829%	18.2160%	4	37.6487%	46.8339%
5	3	7.2627%	7.4722%	3	18.8297%	22.7213%	4	47.0157%	54.1824%
6	3	7.5306%	8.4480%	3	22.9202%	37.0122%	4	55.6139%	69.1770%
7	3	8.4490%	10.3982%	3	37.6005%	46.1000%	3	69.3005%	85.3474%
8	3	10.5726%	14.9292%	3	46.1005%	88.0790%			
9	3	15.3325%	63.9765%						
10									
11									
12									
13									
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20									
21									
22									
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24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	9			8			7		
g	3.1548			1.2733			0.3387		
N	27			27			27		
Sigma (σg)	0.4226			0.4226			0.4226		
Mean (x̅)	9.6863%			24.8049%			42.3425%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

BE	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	4	23.0574%	128.1659%	4	€ -	€ 254,379,924
2	4	128.3997%	140.1385%	4	€ 255,281,652	€ 410,633,768
3	4	141.0253%	153.2982%	4	€ 487,836,992	€ 881,339,179
4	3	153.7914%	173.9458%	3	€ 883,002,117	€ 1,221,642,039
5	3	174.2027%	265.7625%	3	€ 1,228,572,804	€ 1,577,025,578
6	3	265.8531%	309.9586%	3	€ 1,662,287,225	€ 24,203,038,082
7	3	325.5651%	693.3791%	3	€ 24,575,875,130	€ 41,800,479,876
8	3	694.2174%	2119.1978%	3	€ 41,805,253,856	€ 90,327,152,924
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26						
27						
28						
29						
30						
Bin min.	1			1		
Bin max.	8			8		
g	2.0637			2.0276		
N	27			27		
Sigma (σg)	0.4226			0.4226		
Mean (x̅)	294.8938%			€ 11,732,999,717		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

BE	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	17	0.000000000000%	0.003531921417%	17	0.000000000000%	0.030914116552%	17	0.000000000000%	0.006768333032%
2									
3									
4									
5				1	0.073431314850%	0.127095853438%	1	0.006965839786%	0.013346218318%
6	1	0.012909095142%	0.017614421543%	3	0.128374637664%	3.087201058647%	3	0.014361538457%	0.243653932445%
7	3	0.024354388993%	0.680381973656%	3	3.359488039670%	8.598929136156%	3	0.265442527352%	0.701216952515%
8	3	0.718082518740%	1.706754069509%	3	8.661404749682%	29.366191849782%	3	0.732770551122%	1.859533378798%
9	3	1.773044022976%	8.111768259968%						
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29									
30									
Bin min.	1			1			1		
Bin max.	9			8			8		
g	2.4842			1.9903			2.2347		
N	27			27			27		
Sigma (σg)	0.4226			0.4226			0.4226		
Mean (x̅)	0.4876%			2.6782%			0.1860%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

BE	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	9	0.000000000000%	5.862809492200%	9	0.000000000000%	0.076252394249%	9	0.000000000000%	1.678742773792%
2									
3	3	7.949815935562%	9.955363297926%	3	5.954030385882%	61.530866660513%	3	2.436753100351%	4.154896641089%
4	3	10.164441419697%	16.933963055671%	3	65.759517141611%	89.341711604261%	3	4.203516414096%	6.122640730601%
5	3	17.208179053022%	21.857002569227%	3	89.466316031230%	108.070113296708%	3	6.145297655311%	7.560959405265%
6	3	24.086974037736%	42.446193851287%	3	108.982901090692%	240.518638308829%	3	7.566232210435%	16.769231133532%
7	3	47.256648461641%	60.850998367579%	3	268.058437904559%	383.827509373030%	3	16.812105050517%	28.421510412445%
8	3	60.855761657069%	170.548100560158%	3	384.407651284013%	1658.039553279210%	3	28.469366394052%	74.438814355290%
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30									
Bin min.	1			1			1		
Bin max.	8			8			8		
g	1.6211			1.9248			1.7467		
N	27			27			27		
Sigma (σg)	0.4226			0.4226			0.4226		
Mean (x̅)	22.6581%			138.2550%			10.0254%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

BE	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	6	0.000000000000%	0.014282130202%	6	0.000000000000%	0.245812291091%	6	0.000000000000%	0.015861953145%
2	2	0.036523169645%	0.128783097792%	2	0.274868538923%	0.488768537888%	2	0.021192895467%	0.075892940500%
3	4	0.134184997219%	0.403599520934%	4	0.493153853620%	2.799025059698%	4	0.122317293469%	0.183925210648%
4	3	0.411030464015%	1.157312264235%	3	2.979620757239%	4.437599077696%	3	0.219252449449%	0.314491753585%
5	3	1.162365622347%	1.893572979011%	3	4.447147017403%	11.370707705009%	3	0.315105333977%	0.455431454508%
6	3	1.901396816784%	4.106879409374%	3	11.789777070413%	21.333128376474%	3	0.455438641642%	1.111057609287%
7	3	4.192076853722%	8.292735402662%	3	21.443255256132%	35.513887437239%	3	1.173401532887%	2.341058037393%
8	3	8.499866448399%	22.449483733867%	3	41.955105952078%	133.682705908090%	3	2.389259781940%	5.408363833966%
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Bin min.	1			1			1		
Bin max.	8			8			8		
g	1.3867			1.8190			1.6809		
N	27			27			27		
Sigma (σg)	0.4226			0.4226			0.4226		
Mean (x̄)	2.3037%			12.3638%			0.7688%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

BE	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	9	32.7143	583.7500
2	9	587.7143	762.1429
3	9	793.8571	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

BG	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	2.4290%	7.5061%	2	10.6360%	15.3680%	3	5.0198%	47.4818%
2	2	7.5211%	8.8094%	2	15.6908%	15.9553%	2	48.5745%	54.5274%
3	2	9.0968%	9.6843%	2	15.9554%	16.7000%	2	54.8844%	57.0400%
4	2	9.6980%	10.5334%	2	16.7077%	18.8984%	2	57.7989%	63.3549%
5	2	10.5426%	13.4980%	2	18.9119%	19.3018%	2	63.9156%	69.4474%
6	2	14.7442%	39.3840%	2	19.3094%	28.1648%	2	69.4673%	145.0583%
7				1	28.3440%	34.4463%			
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30									
Bin min.	1			1			1		
Bin max.	6			7			6		
g	1.1527			1.3765			-0.4257		
N	13			13			13		
Sigma (σg)	0.5428			0.5428			0.5428		
Mean (x̅)	10.1462%			18.5589%			55.8413%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

BG	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	3	152.6784%	210.1310%	2	€ 69,104,216	€ 126,365,189
2	2	210.1861%	355.4714%	2	€ 139,049,764	€ 188,817,793
3	2	357.1774%	374.9833%	2	€ 190,042,110	€ 451,971,158
4	2	388.0465%	534.7846%	2	€ 452,951,549	€ 664,265,958
5	2	541.6849%	727.9614%	2	€ 735,483,954	€ 1,270,100,128
6	2	735.1927%	1249.1849%	2	€ 1,365,644,717	€ 2,650,484,683
7				1	€ 3,075,380,468	€ 4,589,065,069
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Bin min.	1			1		
Bin max.	6			7		
g	0.6617			1.3576		
N	13			13		
Sigma (σg)	0.5428			0.5428		
Mean (x̅)	425.8031%			€ 882,143,822		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

BG	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	6	0.000000000000%	0.015990890406%	6	0.000000000000%	0.156176018382%	6	0.000000000000%	0.003411899011%
2									
3	1	0.138941703939%	0.236333117696%	1	0.171201813526%	1.114846589368%	1	0.058887145916%	0.095774986567%
4	2	0.239632322479%	0.336395487327%	2	1.268827778579%	1.895584327863%	2	0.102645752789%	0.278792602629%
5	2	0.431773567125%	0.696322544162%	2	1.896660766841%	3.969524661434%	2	0.311865983879%	0.344765205310%
6	2	0.757937260659%	1.118940340439%	2	3.969914538676%	7.606711833272%	2	0.406183402180%	0.773824082917%
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30									
Bin min.	1			1			1		
Bin max.	6			6			6		
g	0.6482			0.8087			0.8613		
N	13			13			13		
Sigma (σg)	0.5428			0.5428			0.5428		
Mean (x̅)	0.2737%			1.4742%			0.1530%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

BG	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	0.000000000000%	8.535123515922%	3	0.000000000000%	53.350941755716%	3	0.000000000000%	5.272448333124%
2	2	10.212273703486%	13.062144793107%	2	58.741931865692%	69.673811283280%	3	5.299383076380%	8.435376929507%
3	2	13.103365988432%	18.603044150237%	2	70.266367902705%	85.162636821350%	3	10.105174923274%	16.407774854935%
4	2	18.622403450425%	23.151678457891%	2	85.425169997034%	127.188396370518%	2	16.460408338595%	25.640804796201%
5	2	23.168806126312%	46.820073105198%	2	130.562156046302%	261.983143236648%	2	25.909361050635%	41.879253821395%
6	2	46.984148799308%	90.368593837484%	2	285.577047030990%	448.342455237415%			
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Bin min.	1			1			1		
Bin max.	6			6			5		
g	0.5974			0.7891			0.3806		
N	13			13			13		
Sigma (σg)	0.5428			0.5428			0.5428		
Mean (x̅)	21.4582%			120.2216%			12.4256%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

BG	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	5	0.000000000000%	0.000479261075%	5	0.000000000000%	0.001489836041%	5	0.000000000000%	0.000443329134%
2									
3	1	0.000588709519%	0.009031404650%	1	0.002379338646%	0.029361724949%	1	0.000105560068%	0.001247311460%
4	2	0.009285083070%	0.231446113900%	2	0.073334385173%	1.286007947166%	2	0.004422296014%	0.126584965541%
5	2	0.235442028395%	0.298570431821%	2	1.288560107581%	1.934837201927%	2	0.127588089805%	0.170767078218%
6	2	0.306624138593%	1.291364059942%	2	1.972776439347%	6.136712630371%	2	0.171991232922%	0.755512308967%
7	1	1.334363648745%	1.482460832237%	1	6.269803331244%	10.764142564682%	1	0.804613901661%	0.879360717606%
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30									
Bin min.	1			1			1		
Bin max.	7			7			7		
g	1.4967			1.4345			1.5071		
N	13			13			13		
Sigma (σg)	0.5428			0.5428			0.5428		
Mean (x̅)	0.2804%			1.3597%			0.1654%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

BG	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	5	60.2000	411.7000
2	4	500.5000	805.7500
3	4	822.4000	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

CY	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	4.1532%	7.6247%	2	0.6960%	14.3467%	3	10.1189%	43.7673%
2	2	7.8197%	8.5257%	2	14.4994%	16.0909%	2	45.2861%	53.1700%
3	2	8.5372%	9.3838%	2	16.3518%	20.7899%	2	53.3347%	61.6545%
4	2	9.4311%	12.1804%	2	20.8306%	25.0322%	2	62.3578%	67.7541%
5	1	12.7090%	16.0727%	1	25.0464%	31.0857%			
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30									
Bin min.	1			1			1		
Bin max.	5			5			4		
g	0.8875			0.3248			-0.1520		
N	9			9			9		
Sigma (σg)	0.5916			0.5916			0.5916		
Mean ($\bar{x}$)	8.9578%			18.1557%			49.1064%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

CY	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	2	64.4970%	188.9420%	2	€ 40,960,824	€ 196,899,126
2	2	189.5572%	259.8311%	2	€ 293,037,853	€ 505,706,878
3	2	278.8544%	342.8467%	2	€ 548,020,200	€ 2,128,669,209
4	2	344.3021%	576.1254%	1	€ 2,200,920,300	€ 2,949,293,647
5	1	587.1769%	1043.5900%	1	€ 3,227,252,487	€ 5,250,154,568
6				1	€ 5,643,352,270	€ 10,443,251,190
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Bin min.	1			1		
Bin max.	5			6		
g	0.6386			0.9698		
N	9			9		
Sigma (σg)	0.5916			0.5916		
Mean (x̅)	310.2070%			€ 1,653,365,889		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

CY	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	6	0.000000000000%	0.010161358902%	6	0.000000000000%	0.043404280677%	6	0.000000000000%	0.008215531014%
2									
3									
4	1	0.010312569074%	0.489422132824%	1	0.057129604670%	2.851391936740%	1	0.002318967097%	0.250422810079%
5	1	0.601766951718%	1.200497821518%	1	3.786174385920%	5.985286525016%	1	0.283411238505%	0.717381281762%
6	1	2.852674935212%	4.489182694866%	1	13.864594289749%	26.172765506361%	1	0.977955489611%	2.484695909061%
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30									
Bin min.	1			1			1		
Bin max.	6			6			6		
g	1.9364			1.7417			1.8537		
N	9			9			9		
Sigma (σg)	0.5916			0.5916			0.5916		
Mean (x̅)	0.4069%			2.1434%			0.1982%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

CY	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	3.770127350152%	13.039177520022%	2	7.144970835425%	67.603479574804%	3	0.591492263434%	8.150083150788%
2	2	13.074587335813%	20.960950699976%	2	67.934782648053%	110.222807204625%	2	8.153873111328%	8.553628048528%
3	2	21.097384558296%	26.908874523166%	2	113.882243370985%	125.485393336094%	2	8.585578765803%	13.036665145968%
4	2	27.245335681403%	50.515486584319%	2	131.128821189293%	147.430679331299%	2	13.186938017188%	19.633690584390%
5				1	149.433884861736%	269.877093795586%			
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Bin min.	1			1			1		
Bin max.	4			5			4		
g	0.0307			-0.3801			-0.1024		
N	9			9			9		
Sigma (σg)	0.5916			0.5916			0.5916		
Mean (x̅)	18.0109%			104.5862%			8.5156%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

CY	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	0.000000000000%	0.002209555060%	2	0.000000000000%	0.013763258510%	2	0.000000000000%	0.003555870317%
2	2	0.003758013260%	0.061761548959%	2	0.035088997915%	0.239009586790%	2	0.003596936553%	0.017033364969%
3	2	0.063077684549%	0.139483810806%	2	0.429231861344%	0.905582777830%	2	0.033081196732%	0.043996728737%
4	1	0.150983108360%	0.234836936777%	2	0.910875307177%	1.657607282893%	2	0.079560039721%	0.173131274342%
5	1	0.253200045669%	0.562954571382%	1	2.097974275453%	3.145857009679%	1	0.174322363736%	0.243304650679%
6	1	0.573129062049%	0.595090280494%						
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24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	6			5			5		
g	1.1561			0.8301			0.6499		
N	9			9			9		
Sigma (σg)	0.5916			0.5916			0.5916		
Mean (x̅)	0.1447%			0.6956%			0.0596%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

CY	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	3	411.7000	426.5000
2	3	476.4500	704.0000
3	3	739.1500	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

DE	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	46	0.2833%	4.7529%	44	5.8377%	11.7526%	56	0.7275%	31.9722%
2	46	4.7530%	5.9606%	44	11.7556%	12.3769%	56	32.1494%	42.8662%
3	46	5.9619%	6.7224%	43	12.3772%	12.9166%	56	42.8700%	48.9759%
4	45	6.7441%	7.1081%	43	12.9175%	13.3334%	56	48.9790%	52.8139%
5	47	7.1098%	7.5297%	43	13.3348%	13.7486%	56	52.8198%	55.0519%
6	46	7.5299%	7.7140%	43	13.7494%	14.2687%	56	55.0537%	57.1167%
7	45	7.7190%	7.9788%	43	14.2687%	14.5305%	55	57.1169%	58.5875%
8	45	7.9794%	8.2118%	43	14.5320%	14.8800%	55	58.5890%	60.2780%
9	48	8.2149%	8.4208%	43	14.8800%	15.2887%	55	60.2897%	62.0971%
10	44	8.4271%	8.6441%	43	15.2916%	15.6534%	55	62.1001%	63.9640%
11	46	8.6480%	8.8729%	43	15.6535%	15.9811%	55	63.9648%	66.1404%
12	47	8.8775%	9.1092%	43	15.9817%	16.5233%	55	66.1955%	69.0131%
13	45	9.1098%	9.4985%	43	16.5234%	17.1511%	55	69.0728%	73.5015%
14	44	9.4992%	9.9584%	43	17.1521%	17.8264%	55	73.5029%	207.5287%
15	46	9.9798%	10.5923%	43	17.8342%	19.0400%			
16	45	10.5984%	11.6222%	43	19.0420%	20.7478%			
17	45	11.6390%	105.9266%	43	20.7679%	23.2462%			
18				43	23.2466%	391.2415%			
19									
20									
21									
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	17			18			14		
g	6.2476			10.9080			-0.7815		
N	776			776			776		
Sigma (σg)	0.0876			0.0876			0.0876		
Mean (x̄)	8.4723%			17.1179%			56.5705%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

DE	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	41	49.0274%	125.2457%	46	€ -	€ 108,510,709
2	41	125.3389%	134.8299%	46	€ 108,511,365	€ 135,068,288
3	41	134.8399%	139.9375%	46	€ 135,421,090	€ 161,003,108
4	41	139.9397%	144.7449%	46	€ 161,056,054	€ 186,705,701
5	41	144.9622%	148.7626%	46	€ 186,712,082	€ 213,424,253
6	41	148.8869%	154.7060%	46	€ 213,425,571	€ 246,801,135
7	41	154.7128%	159.6859%	46	€ 247,437,394	€ 277,160,876
8	41	159.6931%	163.5966%	46	€ 277,335,982	€ 328,595,513
9	41	163.6048%	169.1255%	46	€ 330,311,468	€ 380,101,427
10	41	169.1577%	176.2600%	46	€ 380,485,848	€ 443,970,624
11	41	176.2619%	182.3097%	46	€ 444,434,660	€ 539,495,563
12	41	182.3274%	190.1987%	45	€ 539,731,158	€ 655,686,661
13	41	190.1999%	200.3675%	45	€ 655,718,063	€ 803,992,918
14	41	200.4587%	214.9864%	45	€ 804,132,427	€ 1,145,843,870
15	41	214.9871%	236.8154%	45	€ 1,148,595,297	€ 1,850,114,020
16	41	237.0184%	270.0550%	45	€ 1,851,384,160	€ 5,739,086,381
17	40	270.0911%	322.2609%	45	€ 5,841,489,894	€ 660,313,723,565
18	40	322.2822%	430.3430%			
19	40	430.6029%	53930.6440%			
20						
21						
22						
23						
24						
25						
26						
27						
28						
29						
30						
Bin min.	1			1		
Bin max.	19			17		
g	26.6415			10.2092		
N	776			776		
Sigma (σg)	0.0876			0.0876		
Mean (x̅)	269.3391%			€ 4,143,808,299		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

DE	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	736	0.000000000000%	0.000220816582%	736	0.000000000000%	0.001190049521%	736	0.000000000000%	0.000067254927%
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3									
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17									
18	40	0.000236573766%	43.790175300727%	40	0.001451146291%	316.913541120454%	40	0.000083634274%	22.308276130685%
19									
20									
21									
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	18			18			18		
g	13.0912			14.1717			14.5695		
N	776			776			776		
Sigma (σg)	0.0876			0.0876			0.0876		
Mean (x̅)	0.1810%			1.1466%			0.0703%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

DE	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	46	0.000000000000%	10.581262539386%	49	0.000000000000%	58.303223349060%	49	0.000000000000%	4.248645624849%
2	46	10.731924249346%	20.005342479148%	49	58.697399535985%	113.858173290545%	49	4.257306596532%	10.098033527535%
3	46	20.021985038070%	22.678779346376%	49	113.860071695044%	140.087037631285%	49	10.098276177272%	12.804458248047%
4	46	22.743117812984%	25.083523366079%	49	140.163151659751%	153.717335231088%	49	12.805234663542%	14.430493377076%
5	46	25.084328117211%	26.903987363508%	49	153.729504886730%	168.739844887265%	49	14.430885366071%	15.615797117033%
6	46	26.904256550985%	28.079956160494%	49	168.743047314826%	179.521571701366%	49	15.621585088498%	16.503222399680%
7	46	28.080038026967%	28.842371396628%	49	179.555064957709%	193.040419257191%	49	16.503576375257%	17.362469767530%
8	46	28.855484142461%	30.110028376863%	49	193.208105191765%	203.765022336645%	49	17.372155504184%	18.037282517022%
9	46	30.113832589740%	31.262833234210%	48	203.765482821207%	212.447781655710%	48	18.038327583360%	18.871958823006%
10	46	31.263373465622%	32.366934076887%	48	212.470246073803%	221.419084314443%	48	18.872148694751%	19.607630645282%
11	46	32.369470741474%	33.689164421416%	48	221.429060516399%	232.317598006144%	48	19.608052854672%	20.463759620833%
12	45	33.706601376020%	34.723283667127%	48	232.371613921454%	244.735102757442%	48	20.463891426038%	21.283197038172%
13	45	34.726206679703%	36.505655798981%	48	244.902490006970%	260.513925845256%	48	21.283292041161%	21.951370521123%
14	45	36.506192990279%	38.176582116737%	48	260.954738241750%	282.875592852871%	48	21.952270068526%	23.334440174770%
15	45	38.176718622600%	41.651500016839%	48	282.876890089561%	343.012991940247%	48	23.427919759899%	26.797395754427%
16	45	41.653940236190%	50.222509367435%	48	343.022078041121%	2180.426260487540%	48	26.818812721936%	233.830642028848%
17	45	50.337891011500%	545.288703111059%						
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24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	17			16			16		
g	5.5837			4.0753			4.3391		
N	776			776			776		
Sigma (σg)	0.0876			0.0876			0.0876		
Mean (x̅)	32.6684%			212.4822%			17.9883%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

DE	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	208	0.000000000000%	0.000009613534%	208	0.000000000000%	0.001690688194%	208	0.000000000000%	0.000056721683%
2									
3									
4									
5	9	0.000108794686%	0.002853294713%	9	0.002097001001%	0.015430735064%	9	0.000118139091%	0.001656555896%
6	43	0.002860833053%	0.024514636985%	43	0.015545329029%	0.170220653238%	43	0.001657323111%	0.014153650499%
7	43	0.024735952610%	0.055424405925%	43	0.170537063165%	0.345595793165%	43	0.014172991743%	0.032890647419%
8	43	0.056448072697%	0.104272097969%	43	0.346474953584%	0.690168794260%	43	0.032892502273%	0.060126991254%
9	43	0.104515441396%	0.164764920565%	43	0.690527466761%	1.114928261388%	43	0.060131841868%	0.097518392063%
10	43	0.164774588000%	0.260423535030%	43	1.116290361298%	1.808313457268%	43	0.097533673710%	0.153395895898%
11	43	0.260426976784%	0.396724923981%	43	1.812452207739%	2.523421026060%	43	0.153620035194%	0.228342882547%
12	43	0.401721290315%	0.624695467477%	43	2.526621249533%	4.199187300694%	43	0.228644786059%	0.366430106458%
13	43	0.625084547852%	0.960955921122%	43	4.213011472275%	6.090776081798%	43	0.366440464179%	0.566527162245%
14	43	0.963025115123%	1.547636962272%	43	6.100638160811%	10.213914480123%	43	0.566964532230%	0.842509632675%
15	43	1.547703694303%	2.449025584682%	43	10.219414848441%	15.789965637157%	43	0.844923744076%	1.211377813156%
16	43	2.471956905534%	3.758471680387%	43	15.905176633757%	25.816873073911%	43	1.216323700117%	1.990618597945%
17	43	3.758711017801%	9.106907537492%	43	25.875955778524%	59.653254882839%	43	1.995440652047%	4.510160968289%
18	43	9.118849042079%	616.137959030217%	43	59.778899113358%	1929.911575748950%	43	4.536403765949%	178.439742105044%
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20									
21									
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	18			18			18		
g	12.1526			11.3741			14.3130		
N	776			776			776		
Sigma (σg)	0.0876			0.0876			0.0876		
Mean (x̅)	3.3861%			15.5038%			1.2970%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

DE	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	259	1.0000	589.7353
2	259	589.8441	752.4265
3	258	752.5081	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

EE	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1	1.2550%	6.0949%	2	5.3512%	25.1457%	1	12.8257%	38.7704%
2	1	9.8907%	10.6521%	1	26.9131%	33.7676%	1	38.7749%	42.3495%
3	1	10.6688%	11.4714%	1	34.3012%	47.5206%	1	42.3634%	48.5679%
4	1	11.6135%	21.2668%				1	53.8533%	68.7289%
5									
6									
7									
8									
9									
10									
11									
12									
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20									
21									
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	4			3			4		
g	-0.4584			-0.1681			0.5772		
N	4			4			4		
Sigma (σg)	0.5855			0.5855			0.5855		
Mean (x̄)	9.9900%			24.2323%			43.4677%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

EE	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	1	49.1255%	128.8754%	2	€ 742,656,777	€ 1,859,832,085
2	1	140.2646%	144.6031%	1	€ 2,136,622,049	€ 2,857,790,647
3	1	144.6100%	145.9687%	1	€ 2,888,772,046	€ 4,057,239,099
4	1	146.3236%	216.4539%			
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Bin min.	1			1		
Bin max.	4			3		
g	-0.6986			-0.0785		
N	4			4		
Sigma (σg)	0.5855			0.5855		
Mean (x̅)	139.3725%			€ 1,898,996,347		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

EE	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1	0.012049875033%	0.073506120573%	1	0.042985076407%	0.563395575690%	1	0.009263926506%	0.030772578964%
2	1	0.077655255835%	0.126377260414%	1	0.663550033640%	0.929166178136%	1	0.033394673342%	0.057463816932%
3	1	0.209563326153%	0.749992646822%	1	1.114033363261%	2.010321230639%	1	0.091953418435%	0.296700861634%
4	1	0.875774161289%	1.030281641665%	1	2.170625936948%	4.861248604523%	1	0.315332063138%	0.511797360155%
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30									
Bin min.	1			1			1		
Bin max.	4			4			4		
g	0.6348			0.4502			0.4765		
N	4			4			4		
Sigma (σg)	0.5855			0.5855			0.5855		
Mean (x̄)	0.3165%			1.2468%			0.1307%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

EE	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1	8.566367182544%	27.314737577907%	1	36.122702682755%	117.167144136809%	2	1.256233735796%	13.216745809389%
2	1	27.338582152699%	29.069887641606%	1	122.667237209268%	145.568363074265%	1	13.235671158881%	14.555195595739%
3	1	29.491056886820%	37.060691393517%	1	145.657254716921%	173.950204551089%	1	16.126151781077%	32.103342313853%
4	1	37.138732401336%	39.177843458697%	1	184.070678592589%	430.490019790224%			
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30									
Bin min.	1			1			1		
Bin max.	4			4			3		
g	0.3285			0.3725			-0.0668		
N	4			4			4		
Sigma (σg)	0.5855			0.5855			0.5855		
Mean (x̄)	30.1846%			147.8906%			13.0697%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

EE	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1	0.002198580433%	0.069074526250%	1	0.103679570376%	0.940708570087%	1	0.004151127880%	0.078871635609%
2	1	0.426430479006%	0.548608847305%	1	1.074949770481%	1.468981985515%	1	0.080260747115%	0.174882945140%
3	1	0.569779078475%	0.763341927633%	1	1.575892950258%	3.856448307557%	1	0.211428407902%	0.449907909480%
4	1	0.814441455169%	1.787258809096%	1	6.090489705899%	10.649584116984%	1	0.695804516401%	0.846529056798%
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Bin min.	1			1			1		
Bin max.	4			4			4		
g	0.2846			0.5985			0.5351		
N	4			4			4		
Sigma (σg)	0.5855			0.5855			0.5855		
Mean (x̄)	0.5719%			2.3492%			0.2715%		

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- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

EE	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	2	186.0000	352.5000
2	1	741.0000	741.0000
3	1	778.0000	778.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

ES	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	6	0.5703%	3.9035%	7	6.7593%	12.1408%	9	2.6641%	24.0524%
2	6	4.1398%	5.5852%	7	12.1635%	13.9005%	8	24.0968%	38.0270%
3	6	5.6611%	6.0144%	7	13.9024%	14.8489%	8	38.0296%	41.4768%
4	6	6.0999%	6.3929%	7	14.8553%	15.3330%	8	41.5120%	45.0608%
5	6	6.3946%	6.9964%	7	15.6932%	16.3338%	8	45.1053%	49.2265%
6	6	7.0042%	7.8339%	6	16.3345%	17.1210%	8	49.2660%	53.5985%
7	6	7.8602%	8.3159%	6	17.1405%	18.2428%	8	53.6563%	59.3869%
8	6	8.3199%	9.1671%	6	18.2617%	21.2475%	8	59.4867%	96.3744%
9	6	9.1794%	9.5684%	6	22.2278%	24.6380%			
10	6	9.5737%	11.3667%	6	24.7695%	103.2368%			
11	5	11.3844%	46.8065%						
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Bin min.	1			1			1		
Bin max.	11			10			8		
g	3.0064			2.5523			-0.2707		
N	65			65			65		
Sigma (σg)	0.2902			0.2902			0.2902		
Mean (x̅)	8.0230%			17.9782%			43.9118%		

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- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

ES	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	7	92.0500%	147.5231%	6	€ 6,490,353	€ 76,424,555
2	6	147.5251%	177.4111%	6	€ 77,584,070	€ 139,080,009
3	8	177.5055%	191.6013%	6	€ 147,386,040	€ 290,952,753
4	7	193.4332%	260.3992%	6	€ 300,511,188	€ 480,038,280
5	7	261.4020%	303.6368%	6	€ 551,578,095	€ 803,494,638
6	6	304.1040%	369.4854%	6	€ 806,970,692	€ 952,584,784
7	6	369.5629%	480.8266%	6	€ 960,304,351	€ 1,723,516,775
8	6	481.1405%	579.0220%	6	€ 1,800,005,235	€ 4,169,109,220
9	6	579.5304%	929.3162%	6	€ 4,451,239,049	€ 10,420,710,518
10	6	929.3364%	3751.6497%	6	€ 10,422,316,004	€ 33,887,846,460
11				5	€ 35,490,684,004	€ 353,638,231,465
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Bin min.	1			1		
Bin max.	10			11		
g	2.4770			5.0463		
N	65			65		
Sigma (σg)	0.2902			0.2902		
Mean (x̄)	422.8239%			€ 9,818,572,650		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission
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- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

ES	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	43	0.000000000000%	0.000508035034%	43	0.000000000000%	0.015108737127%	43	0.000000000000%	0.000780707696%
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8	5	0.000740971597%	0.238218865373%	5	0.020657597370%	1.270921772416%	5	0.000990118162%	0.111072703551%
9	6	0.240098734001%	0.723852990105%	6	1.271016828617%	4.682636181531%	6	0.121991472206%	0.283495166492%
10	6	0.728159823622%	2.548600822135%	6	4.818525676559%	12.966429230370%	6	0.286284510076%	0.639903753880%
11	5	2.574446341049%	46.798329695840%	5	14.254281664033%	153.609844261998%	5	1.291775218252%	7.053800744115%
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Bin min.	1			1			1		
Bin max.	11			11			11		
g	5.2997			4.2194			4.8394		
N	65			65			65		
Sigma (σg)	0.2902			0.2902			0.2902		
Mean (x̄)	1.0305%			4.1896%			0.2629%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

ES	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	6	0.000000000000%	1.134390713484%	6	0.000000000000%	3.977965294779%	6	0.000000000000%	0.344797205991%
2	6	1.877704702249%	10.620823547842%	6	10.380647898577%	52.849781645246%	6	0.381296390763%	2.647579155095%
3	6	10.795207649922%	16.061704998863%	6	53.631555091847%	92.661058182849%	6	2.681833172064%	6.739852987378%
4	6	16.078356895921%	17.547358997249%	6	92.661279481643%	106.545843944615%	6	6.757114608914%	7.473842069241%
5	6	17.553522592886%	19.467981295067%	6	106.668226694303%	120.819491168937%	6	7.475153124462%	8.424567422877%
6	6	19.588544031287%	22.257938955740%	6	120.941012437839%	138.323023151781%	6	8.439822099771%	10.036698583794%
7	6	22.258121853695%	27.325543269148%	6	139.744865240536%	151.077967899795%	6	10.036996416992%	11.939702654978%
8	6	27.342476009005%	34.052797251532%	6	152.229062920964%	206.463052462251%	6	12.044729314364%	15.889174548156%
9	6	34.109314373647%	42.702519734623%	6	206.848459198388%	279.030256828374%	6	15.913894158006%	17.773667665002%
10	6	42.816733450282%	65.805398533025%	6	287.091459682585%	450.912604957782%	6	18.476951828939%	27.262036742379%
11	5	66.071247271643%	246.604773126387%	5	453.144538780781%	2341.715321799650%	5	27.262908766171%	261.778497695944%
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Bin min.	1			1			1		
Bin max.	11			11			11		
g	2.9927			3.0583			5.5241		
N	65			65			65		
Sigma (σg)	0.2902			0.2902			0.2902		
Mean (x̅)	27.9164%			176.4964%			12.9002%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
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- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

ES	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	15	0.000000000000%	0.000036091254%	15	0.000000000000%	0.000263398504%	15	0.000000000000%	0.000009525340%
2									
3	3	0.000067676303%	0.005452761440%	6	0.000344748835%	0.158241844043%	3	0.000031829167%	0.003650235471%
4	6	0.006218341127%	0.025684384206%	7	0.158651028689%	0.242369756811%	6	0.004168905242%	0.011379262452%
5	6	0.025754572234%	0.070884147568%	7	0.242571543919%	0.753054934363%	6	0.011629912665%	0.036556153243%
6	6	0.070935486015%	0.126056425564%	6	0.788937386242%	1.332792032070%	6	0.036582979906%	0.054948271052%
7	6	0.129128045048%	0.260106091028%	6	1.333371316621%	2.890577706507%	6	0.055542674782%	0.117172511789%
8	6	0.264151249771%	0.490778751744%	6	3.004460828307%	10.094453632725%	6	0.118833942359%	0.222506498844%
9	7	0.505769067825%	1.810926190879%	6	10.177231244821%	27.651495121596%	7	0.237316064867%	0.663301573544%
10	5	1.824934893588%	6.260849656441%	6	29.614155220899%	105.590455929527%	5	0.667245301335%	2.687986785653%
11	5	6.337708574712%	26.206187626512%				5	2.688487801740%	12.306460089267%
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Bin min.	1			1			1		
Bin max.	11			10			11		
g	3.2048			2.7694			3.2260		
N	65			65			65		
Sigma (σg)	0.2902			0.2902			0.2902		
Mean (x̄)	1.2686%			6.9080%			0.4855%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
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- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

ES	PILLAR IV IPS BINNING		
Bin	no.	min.	max.
1	22	23.2000	502.9667
2	22	526.4000	733.6000
3	21	741.0000	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

FI	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	0.8965%	3.7736%	2	5.4924%	13.8808%	3	0.1842%	26.7657%
2	3	3.8626%	5.8180%	2	14.0808%	14.8911%	2	26.7883%	29.0870%
3	3	5.9201%	8.6741%	2	15.3363%	18.2526%	2	30.1623%	38.8194%
4	2	8.7026%	10.1740%	2	18.6163%	19.2019%	2	40.2048%	44.6362%
5	2	10.6645%	15.4231%	2	19.3388%	19.8204%	2	46.0204%	55.3185%
6				2	19.8895%	83.3260%	2	55.6518%	107.5344%
7				1	84.1539%	167.6869%			
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29									
30									
Bin min.	1			1			1		
Bin max.	5			7			6		
g	0.1234			1.6791			-0.5256		
N	13			13			13		
Sigma (σg)	0.5428			0.5428			0.5428		
Mean (x̅)	6.3133%			26.7374%			35.0395%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

FI	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	2	50.5811%	132.3639%	2	€ 964,966	€ 138,962,207
2	2	133.5265%	135.0992%	2	€ 164,734,199	€ 386,482,281
3	2	135.7051%	139.6386%	2	€ 389,946,388	€ 561,854,860
4	2	139.6425%	147.1738%	2	€ 587,199,286	€ 1,078,459,693
5	2	147.1872%	153.4783%	2	€ 1,374,070,914	€ 6,099,060,602
6	2	153.9176%	416.3809%	2	€ 6,114,018,933	€ 62,516,124,342
7	1	417.4411%	678.4778%	1	€ 111,641,306,278	€ 281,965,113,092
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26						
27						
28						
29						
30						
Bin min.	1			1		
Bin max.	7			7		
g	2.6889			2.7992		
N	13			13		
Sigma (σg)	0.5428			0.5428		
Mean ($\bar{x}$)	161.7609%			€ 13,206,407,731		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

FI	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	10	0.000000000000%	0.000998324021%	10	0.000000000000%	0.006637413321%	10	0.000000000000%	0.000202449230%
2									
3									
4									
5									
6	2	0.001059780275%	3.564288264399%	2	0.007467332188%	15.269157966099%	2	0.000254504474%	1.043714656330%
7	1	3.601799973487%	4.230856967841%	1	17.716691440382%	42.047464862618%	1	1.113575652776%	1.856195834395%
8									
9									
10									
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30									
Bin min.	1			1			1		
Bin max.	7			7			7		
g	1.8861			1.9848			1.7404		
N	13			13			13		
Sigma (σg)	0.5428			0.5428			0.5428		
Mean (x̅)	0.4623%			2.5610%			0.1750%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

FI	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	1.596203404510%	11.994319986967%	3	0.598949896370%	67.008163241059%	2	0.371140301050%	4.330915485896%
2	2	12.170034251765%	18.162297476627%	2	67.807494380772%	116.592382151300%	2	4.972424889667%	6.036756228410%
3	2	21.437941816468%	43.464922065711%	2	133.839844991169%	189.936098981884%	2	6.041930995713%	6.194462049494%
4	2	45.417156788652%	87.243456129469%	2	202.811436772104%	287.257306482138%	2	6.216621018879%	7.200371732723%
5	2	94.498464536689%	156.549294654988%	2	306.224624937381%	500.110695192917%	2	7.367136596015%	24.497394978797%
6	2	170.578983439772%	473.153699118326%	2	536.181859048879%	649.901938334264%	2	27.154268222776%	54.572674933233%
7							1	59.261673817438%	94.848306478341%
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Bin min.	1			1			1		
Bin max.	6			6			7		
g	1.2357			0.6523			1.7226		
N	13			13			13		
Sigma (σg)	0.5428			0.5428			0.5428		
Mean (x̅)	65.5547%			231.7425%			15.1380%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

FI	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	0.000000000000%	0.037076219433%	3	0.000000000000%	0.144770986257%	3	0.000000000000%	0.023445410889%
2	1	0.041355949151%	0.134533349202%	1	0.198576269473%	4.875652255269%	1	0.023630018703%	0.154669264490%
3	2	0.171393269388%	0.962098068792%	2	4.946157574968%	6.673573082230%	2	0.173320924668%	0.377965606591%
4	2	1.075955471215%	2.100530847175%	2	8.002262841077%	20.393373769990%	2	0.450402099063%	0.985080809874%
5	2	3.388149673809%	6.049860286865%	2	20.599577490212%	35.187695340190%	2	0.986488422366%	2.321562181566%
6	2	8.997574167826%	54.571042802024%	2	80.455762588906%	222.717444254943%	2	2.357743567846%	10.203759975387%
7	1	65.849391074648%	93.945949773101%	1	223.136188080045%	397.951065618394%	1	11.754914835255%	24.338526875090%
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Bin min.	1			1			1		
Bin max.	7			7			7		
g	1.7771			1.7293			1.8774		
N	13			13			13		
Sigma (σg)	0.5428			0.5428			0.5428		
Mean (x̄)	11.3612%			39.0785%			2.0607%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

FI	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	5	97.2000	689.2000
2	4	696.6000	733.6000
3	4	774.3000	981.5000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

FR	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	11	0.4717%	3.0277%	10	1.7302%	10.7619%	19	0.0372%	23.6321%
2	21	3.0305%	3.8015%	20	10.7633%	11.4082%	22	23.8482%	26.8453%
3	16	3.8079%	4.3445%	13	11.4090%	12.2288%	15	26.8503%	29.2335%
4	13	4.4041%	4.5921%	16	12.2288%	12.8520%	18	29.5454%	32.9717%
5	15	4.5936%	5.1916%	12	12.8645%	13.3318%	18	32.9933%	33.7607%
6	19	5.2297%	6.0460%	19	13.3320%	14.8622%	18	33.7877%	36.1941%
7	17	6.0554%	6.4973%	15	14.8625%	16.0655%	18	36.2007%	38.3899%
8	16	6.4987%	7.2285%	15	16.0661%	17.0300%	18	38.3918%	41.8946%
9	15	7.2381%	8.0727%	14	17.0368%	18.4555%	19	41.9083%	45.7001%
10	15	8.0853%	8.8774%	12	18.4583%	19.8252%	17	45.8215%	53.9384%
11	15	8.8783%	9.4735%	16	19.8252%	20.7716%	18	54.1763%	65.2233%
12	15	9.4735%	10.4361%	14	20.7907%	21.9866%	18	65.3705%	190.8945%
13	15	10.4383%	12.6569%	14	21.9889%	23.7466%			
14	15	12.6745%	168.7517%	14	23.7636%	31.0788%			
15				14	31.5095%	1103.1412%			
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30									
Bin min.	1			1			1		
Bin max.	14			15			12		
g	7.2157			11.4159			1.5351		
N	218			218			218		
Sigma (σg)	0.1636			0.1636			0.1636		
Mean (x̅)	7.8133%			22.4296%			39.9996%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

FR	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	15	32.5460%	107.0033%	17	€ -	€ 205,382,104
2	15	107.0813%	110.0223%	17	€ 205,404,138	€ 640,770,400
3	14	110.3075%	114.7856%	17	€ 641,111,739	€ 1,572,534,340
4	16	114.7932%	121.1744%	17	€ 1,573,253,756	€ 3,383,244,021
5	15	121.1784%	121.3552%	17	€ 3,390,538,057	€ 4,268,238,313
6	13	121.4783%	123.4554%	17	€ 4,316,967,463	€ 6,270,179,473
7	17	123.4814%	124.8982%	17	€ 6,288,308,229	€ 7,988,584,997
8	15	124.9357%	137.6402%	17	€ 8,009,148,971	€ 10,899,119,242
9	12	137.6768%	145.6771%	17	€ 10,905,657,626	€ 19,580,549,907
10	14	145.7974%	153.3086%	17	€ 19,920,592,938	€ 29,959,129,984
11	8	153.3863%	155.8410%	22	€ 32,135,967,167	€ 126,352,570,926
12	22	157.0014%	186.6600%	10	€ 138,918,721,139	€ 208,882,591,182
13	14	186.7048%	231.0046%	16	€ 213,564,330,880	€ 782,859,902,381
14	14	231.5457%	423.5666%			
15	14	426.2358%	113769713.1751%			
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Bin min.	1			1		
Bin max.	15			13		
g	14.5623			3.3530		
N	218			218		
Sigma (σg)	0.1636			0.1636		
Mean (x̅)	458925.2715%			€ 58,554,754,231		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

FR	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	143	0.000000000000%	0.013498722604%	143	0.000000000000%	0.078848157518%	143	0.000000000000%	0.000250777719%
2									
3									
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9									
10	5	0.014898724187%	0.123448487020%	5	0.084632633863%	0.550331431730%	5	0.000267624992%	0.018892705696%
11	14	0.125488808316%	1.125733361396%	14	0.716911096053%	6.093660027956%	14	0.022233983650%	0.354138366078%
12	14	1.149988525223%	2.225234791303%	15	6.264946739519%	15.727500243760%	15	0.354432817929%	0.773438603899%
13	20	2.274280012236%	3.637008246433%	13	15.776224101722%	27.277118664410%	21	0.796726274044%	1.042372505336%
14	13	3.637008246433%	4.371553591590%	14	27.278783460728%	31.555181281709%	8	1.042372505336%	1.153142525477%
15	9	4.386892234960%	345.626564089416%	14	32.461741128135%	649.961411076815%	12	1.204494253790%	78.446751927596%
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Bin min.	1			1			1		
Bin max.	15			15			15		
g	14.2185			11.4730			14.2920		
N	218			218			218		
Sigma (σg)	0.1636			0.1636			0.1636		
Mean ($\bar{x}$)	1.8084%			8.5769%			0.5677%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

FR	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	17	0.000000000000%	0.433078468464%	17	0.000000000000%	1.494409915459%	16	0.000000000000%	0.002330571389%
2	17	0.440025478139%	11.538384686294%	17	1.538763775935%	60.870034351116%	16	0.013068475967%	4.626361056607%
3	17	11.559195414495%	20.046857527599%	17	61.723247189534%	110.085624903089%	16	4.653430019664%	8.506028297790%
4	17	20.142362658028%	25.429434497652%	17	110.266412695080%	122.572908007043%	16	8.507786837309%	9.552497272708%
5	17	25.433370640296%	28.125520931279%	17	122.5734343716644%	137.604876404860%	17	9.625787942110%	10.7481767776527%
6	17	28.145200523308%	30.365695367070%	17	137.631264537091%	154.7279733891184%	15	10.749332305731%	11.492182882237%
7	17	30.372580457291%	32.737959484790%	17	155.1278666551141%	174.974896337186%	16	11.519500993389%	12.579398499283%
8	18	32.773459625467%	37.664803267987%	20	175.213949811712%	238.380715723764%	16	12.586358000030%	13.327936326467%
9	16	37.678763741052%	52.593472514531%	15	241.198010668780%	374.689619713304%	17	13.364589195383%	15.757050927986%
10	19	53.087234981883%	62.081930239284%	19	374.962110641494%	449.430802557636%	20	16.065069254389%	17.808676709786%
11	15	62.114019600676%	64.977303850635%	13	451.633590908477%	497.894285117866%	12	17.808676709786%	18.757768793077%
12	15	64.977303850639%	84.277366945267%	16	499.629742227003%	577.133125390859%	14	18.964625317146%	20.173038563859%
13	16	84.983955513326%	445.348231908371%	16	581.990132874908%	1853.966020823010%	13	20.185536263879%	37.840807738602%
14							14	37.840807738603%	292.057047930088%
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Bin min.	1			1			1		
Bin max.	13			13			14		
g	3.6994			2.1352			4.4384		
N	218			218			218		
Sigma (σg)	0.1636			0.1636			0.1636		
Mean (x̅)	41.8897%			271.4475%			16.4774%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

FR	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	25	0.000000000000%	0.000000527973%	25	0.000000000000%	0.000001381079%	25	0.000000000000%	0.000000127031%
2	13	0.000000594800%	0.077655012214%	16	0.000001431635%	0.523422778269%	13	0.000000307122%	0.026967688683%
3	18	0.079771628117%	0.174231327888%	15	0.523546332831%	0.866791151768%	18	0.027110140953%	0.064113392476%
4	18	0.174444852318%	0.288751024894%	18	0.879133638881%	1.509944780328%	18	0.064128007743%	0.107137920357%
5	18	0.289251788084%	0.440534753669%	18	1.511907882632%	2.612533015839%	18	0.107140275880%	0.197641065530%
6	18	0.442215383420%	0.726492189010%	18	2.614350989558%	3.994836187128%	18	0.197960902573%	0.284070741746%
7	18	0.726984431708%	1.565899257669%	20	4.139244882724%	8.670229394928%	22	0.289909749637%	0.787973982761%
8	19	1.569240177074%	3.135434326174%	16	8.795870719338%	16.157854004540%	14	0.790715124653%	1.186040610532%
9	19	3.135869652739%	4.746636741783%	22	16.650906809731%	37.193345849274%	18	1.188573310658%	1.688032386456%
10	16	4.747758269304%	15.519975874301%	14	37.548770967960%	136.822824951519%	18	1.689513179287%	3.837794397268%
11	18	17.570702604039%	25.993251589845%	23	138.803968222461%	199.709648637446%	24	3.865172580977%	7.449708371784%
12	18	25.993251589847%	68.977532185512%	13	200.193078810142%	437.650108820379%	12	7.449708371784%	13.982230772239%
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Bin min.	1			1			1		
Bin max.	12			12			12		
g	1.9152			2.0000			1.7239		
N	218			218			218		
Sigma (σg)	0.1636			0.1636			0.1636		
Mean (x̄)	5.6042%			41.9049%			1.5939%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

FR	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	67	19.6294	485.3636
2	79	489.6883	756.7185
3	72	759.5000	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

GR	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	1.5670%	8.8328%	2	3.2383%	11.1352%	2	38.7957%	64.7997%
2	2	9.4392%	10.2347%	2	11.1751%	15.6473%	2	64.9848%	72.6216%
3	2	10.2479%	13.7402%	2	15.6542%	18.2104%	2	72.6573%	75.7960%
4	2	13.8046%	29.1383%	2	18.2366%	46.9792%	1	75.8242%	85.0231%
5							1	85.9234%	155.6433%
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Bin min.	1			1			1		
Bin max.	4			4			5		
g	-0.1108			0.1975			0.5052		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̅)	10.4760%			14.8496%			72.0149%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

GR	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	2	25.5847%	73.0142%	2	€ 207,869	€ 160,073,780
2	2	75.3392%	150.1987%	2	€ 162,069,378	€ 333,534,492
3	2	170.3613%	207.0498%	2	€ 4,821,289,769	€ 8,912,622,123
4	1	207.7063%	209.3809%	1	€ 9,552,045,891	€ 13,267,448,397
5	1	223.1343%	480.0460%	1	€ 14,296,114,368	€ 23,918,848,704
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Bin min.	1			1		
Bin max.	5			5		
g	0.4233			0.4347		
N	8			8		
Sigma (σg)	0.6030			0.6030		
Mean (x̄)	155.4611%			€ 5,094,270,256		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

GR	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	0.000000000000%	0.095949661769%	2	0.000000000000%	1.103448134654%	2	0.000000000000%	0.108836026155%
2	2	0.099198340490%	0.546930074051%	2	1.106553389302%	2.478748158262%	2	0.119070187168%	0.390372178259%
3	2	0.562496934220%	1.205405482098%	2	3.113709005030%	11.069995203308%	2	0.405028052765%	0.741892371741%
4	1	2.446401909453%	3.405259966612%	1	11.715814960903%	19.373013074337%	1	1.184361272374%	1.963829557269%
5	1	3.407166951858%	3.967022181896%	1	19.760736026224%	36.973701060120%	1	2.324477064387%	5.043707793333%
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Bin min.	1			1			1		
Bin max.	5			5			5		
g	0.8469			0.8447			0.9384		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̅)	1.0827%			6.2869%			0.7347%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

GR	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	0.000000000000%	3.187872224882%	2	0.000000000000%	45.169308995267%	2	0.000000000000%	1.313739382267%
2	2	4.204196935574%	6.679514091774%	2	55.476702123840%	96.941454660427%	2	1.384748610750%	10.132149854510%
3	2	10.449237955704%	16.447333891634%	2	97.040012305174%	113.457012318805%	2	11.045589062657%	11.975537990026%
4	2	16.450594675951%	33.291559891932%	1	113.977937888590%	142.194889228696%	2	12.042279338549%	27.311018182811%
5				1	143.293235061632%	232.675859476919%			
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Bin min.	1			1			1		
Bin max.	4			5			4		
g	0.2094			-0.4011			-0.1169		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̄)	10.2912%			78.5409%			7.4250%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

GR	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	0.000000000000%	0.002494913246%	3	0.000000000000%	0.000108479041%	3	0.000000000000%	0.002075415142%
2	1	0.002533511903%	0.306882521631%	1	0.001063057370%	0.784372098565%	1	0.002674362399%	0.650443203393%
3	2	0.415321715588%	2.634859691359%	2	3.448157497369%	24.384798930696%	2	0.707736590925%	1.892594354877%
4	1	4.004791737887%	4.671523034194%	1	24.760764347819%	31.184114912861%	1	2.260881284737%	3.116043323505%
5	1	5.421871757286%	7.991368902663%	1	32.703174298346%	56.116067256739%	1	3.451797754785%	6.773585479695%
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Bin min.	1			1			1		
Bin max.	5			5			5		
g	0.7067			0.7252			0.6654		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̅)	1.6263%			9.8107%			1.0669%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

GR	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	3	139.7500	426.5000
2	3	500.5000	870.5000
3	2	898.2500	916.7500

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

HR	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	4.1535%	10.1323%	2	8.1137%	17.7374%	2	44.1100%	47.9207%
2	2	10.2620%	12.2899%	2	17.8447%	21.1550%	2	55.1104%	59.9451%
3	2	12.2919%	14.4415%	2	21.1803%	28.5311%	2	60.1220%	63.0342%
4	2	14.4486%	28.9079%	1	29.0182%	29.8098%	1	63.4154%	64.2212%
5				1	29.8314%	52.8026%	1	64.3971%	80.6421%
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Bin min.	1			1			1		
Bin max.	4			5			5		
g	0.0077			0.5103			-0.6556		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̄)	12.1888%			22.2200%			57.6032%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

HR	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	2	53.4465%	153.2619%	2	€ 65,111,846	€ 323,040,016
2	2	166.7982%	172.6965%	2	€ 342,809,476	€ 624,329,930
3	2	172.7552%	176.0029%	2	€ 642,782,405	€ 1,151,498,194
4	2	178.0253%	218.1305%	1	€ 1,238,852,111	€ 1,357,351,411
5				1	€ 1,598,724,890	€ 2,344,301,064
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Bin min.	1			1		
Bin max.	4			5		
g	-0.2382			0.5362		
N	8			8		
Sigma (σg)	0.6030			0.6030		
Mean (x̅)	169.8750%			€ 800,152,108		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

HR	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	0.102995994009%	0.745980624631%	2	0.424998899198%	3.365139735108%	2	0.009008556450%	0.300452195007%
2	2	0.847605901616%	1.324715592852%	2	3.500331441136%	5.697360792487%	2	0.491902242020%	0.787227154597%
3	2	1.624250385408%	2.160875834634%	2	7.289709382542%	11.234445672649%	2	0.941799201699%	1.183667032249%
4	1	2.185980839999%	3.305865808985%	1	11.778529221766%	16.858837177614%	2	1.183925166346%	2.764214666776%
5	1	3.524194956087%	5.298325010232%	1	17.789536313829%	25.361439772625%			
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Bin min.	1			1			1		
Bin max.	5			5			4		
g	0.4461			0.5269			0.0554		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̅)	1.5830%			7.4971%			0.8510%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

HR	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	7.631052179111%	20.713645254780%	2	23.878737216172%	102.338043905361%	2	4.776357196728%	13.119064238016%
2	2	21.220410709181%	28.219071320741%	2	104.517850303209%	122.106928726357%	2	13.312977367917%	15.621645939162%
3	2	28.220294718039%	32.879946410674%	1	122.379466690258%	133.285049823948%	2	15.825329699742%	18.014975457702%
4	1	33.154612968865%	39.315728810849%	1	133.285109553012%	134.140536452086%	1	18.267270287019%	24.788530049147%
5	1	40.233240491357%	63.609127389582%	1	134.171556538043%	200.724123350714%	1	25.198849711433%	49.495656083785%
6				1	214.182334443239%	472.169859983992%			
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Bin min.	1			1			1		
Bin max.	5			6			5		
g	0.5436			1.3937			0.5208		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̅)	27.8533%			129.6459%			16.0362%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

HR	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	0.017645267813%	0.150927725439%	2	0.158727757334%	0.573834027711%	2	0.017599256884%	0.082753962566%
2	2	0.158125407145%	0.346685251729%	2	0.618086411997%	1.868636658553%	2	0.099957092890%	0.173783016705%
3	1	0.365619854546%	0.397401325015%	2	2.070378283523%	3.410157680112%	1	0.193857103382%	0.256499477998%
4	1	0.399928697297%	0.586012326193%	1	3.434237030286%	4.348433290076%	1	0.261750932943%	0.289250132966%
5	1	0.607646995494%	0.806488874409%	1	5.981310227880%	8.853926818700%	1	0.300104839800%	0.601597584736%
6	1	1.025175467489%	3.018774513560%				1	0.760187855450%	1.204757878628%
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30									
Bin min.	1			1			1		
Bin max.	6			5			6		
g	1.4410			0.8458			1.1758		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̅)	0.4533%			1.9928%			0.2471%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

HR	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	3	156.4000	526.4000
2	3	657.7500	711.4000
3	2	746.5500	927.8500

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

IE	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	4	2.5994%	7.0272%	3	0.0309%	16.9360%	4	0.6678%	15.3006%
2	4	7.0866%	9.4775%	3	16.9553%	22.2609%	4	15.3603%	26.7860%
3	4	9.6148%	12.7506%	3	22.4014%	25.1231%	4	26.7906%	46.6349%
4	3	12.7683%	15.9821%	3	25.2995%	26.6106%	3	46.6618%	49.6667%
5	3	17.7811%	31.7289%	3	27.6482%	46.5708%	3	50.1895%	67.4230%
6	3	32.1796%	41.0444%	3	47.2242%	68.6050%	3	71.0923%	91.1929%
7	3	41.2856%	102.5062%	2	68.6296%	72.9753%	3	91.2055%	193.8956%
8				2	73.0038%	514.6446%			
9				2	520.4563%	2589.2029%			
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Bin min.	1			1			1		
Bin max.	7			9			7		
g	1.1658			3.6026			0.6053		
N	24			24			24		
Sigma (σg)	0.4422			0.4422			0.4422		
Mean (x̄)	20.0753%			120.3713%			46.2621%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

IE	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	3	21.0346%	144.8115%	3	€ -	€ 607,985,764
2	2	145.4519%	156.9426%	3	€ 634,723,518	€ 930,992,319
3	4	156.9895%	158.7170%	3	€ 1,121,713,150	€ 3,831,994,233
4	3	159.3792%	182.6879%	3	€ 3,898,931,562	€ 6,041,533,575
5	3	183.4457%	269.0818%	3	€ 6,138,943,895	€ 7,419,649,258
6	3	281.2295%	431.4863%	3	€ 7,501,957,305	€ 13,227,591,788
7	2	438.0040%	875.1921%	3	€ 14,130,263,541	€ 28,725,959,212
8	2	974.9374%	2464.7577%	3	€ 28,739,404,163	€ 92,710,499,580
9	2	2627.9892%	608146.2513%			
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Bin min.	1			1		
Bin max.	9			8		
g	4.3034			1.8529		
N	24			24		
Sigma (σg)	0.4422			0.4422		
Mean (x̄)	20083.6965%			€ 10,153,311,993		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

IE	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	18	0.000000000000%	0.004839998222%	18	0.000000000000%	0.011074390212%	18	0.000000000000%	0.000536694090%
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6									
7	3	0.006587716405%	2.016101725671%	3	0.011312665539%	11.328513554455%	3	0.000764234125%	0.768458387240%
8	3	2.246492583054%	5.241029513003%	3	11.504464606393%	47.020983459698%	3	0.977456337940%	3.486453730734%
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Bin min.	1			1			1		
Bin max.	8			8			8		
g	2.1740			2.7698			2.4325		
N	24			24			24		
Sigma (σg)	0.4422			0.4422			0.4422		
Mean (x̅)	0.4801%			2.6361%			0.2765%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

IE	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	4	0.000000000000%	0.082922848984%	4	0.000000000000%	1.660212575387%	4	0.000000000000%	0.021780169531%
2	2	0.464073718800%	5.459367689860%	2	1.825894338905%	11.776559305966%	2	0.194482778669%	1.837484745141%
3	3	6.423104199872%	9.269550860893%	3	14.883152096716%	35.133960964888%	3	1.938283078140%	3.366192757998%
4	3	9.984080194938%	20.825644563852%	3	41.615899338667%	50.282159628769%	3	3.552176384767%	4.662560309189%
5	3	22.224850965906%	30.889616388650%	3	51.681442155918%	66.260019843609%	3	4.825943589291%	10.594734718250%
6	3	31.347605909433%	54.286212966502%	3	76.103371811474%	107.226563984282%	3	10.863408337712%	16.802218212284%
7	3	54.286765992602%	94.252045853769%	3	110.032263630216%	406.179488551882%	3	30.054090316552%	52.529054154576%
8	3	94.259716591655%	411.557116902893%	3	418.011457935552%	1317.190498549630%	3	53.038929539900%	118.224913382726%
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Bin min.	1			1			1		
Bin max.	8			8			8		
g	2.4269			2.0187			1.2849		
N	24			24			24		
Sigma (σg)	0.4422			0.4422			0.4422		
Mean (x̅)	39.3861%			134.7269%			17.1028%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

IE	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	0.000000000000%	0.042185747037%	3	0.000000000000%	0.592793178247%	3	0.000000000000%	0.060887151281%
2	3	0.160194537413%	1.440847422714%	3	0.625583299789%	1.742782386594%	3	0.083037186334%	0.416054404489%
3	3	1.448032728980%	2.343874496202%	3	1.942183587118%	9.247118560109%	3	0.503399379726%	0.993621579948%
4	3	2.973656021442%	3.525618924760%	3	9.700054448951%	15.085390415952%	3	1.269051623456%	1.882144789940%
5	3	3.525804730073%	6.697139914942%	3	15.188115296641%	20.000010068437%	3	1.932127115088%	3.202666455575%
6	3	6.754077922889%	11.810667526733%	3	20.940259585343%	29.002458393757%	3	3.290956582878%	4.701476111841%
7	2	12.645678032223%	39.519444555812%	2	29.209627976666%	45.910637754802%	3	4.704913238706%	6.029679590160%
8	2	39.790894039927%	52.073081208560%	2	47.841148520693%	55.801686783027%	3	6.785776575465%	16.320852655307%
9	2	54.751381606606%	405.742551342212%	2	56.003569853636%	601.869255709800%			
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Bin min.	1			1			1		
Bin max.	9			9			8		
g	3.8368			3.9053			1.5520		
N	24			24			24		
Sigma (σg)	0.4422			0.4422			0.4422		
Mean (x̅)	23.4888%			31.5992%			2.9274%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

IE	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	8	30.7321	625.3750
2	8	627.3571	710.6071
3	8	720.5179	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

IT	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	15	1.0532%	4.8769%	17	2.8187%	11.5596%	22	2.5007%	30.4877%
2	14	4.8779%	5.6185%	17	11.5870%	12.4445%	22	30.4900%	37.5242%
3	16	5.6261%	5.9064%	17	12.4596%	13.4199%	22	37.5420%	41.6002%
4	15	5.9084%	6.2792%	17	13.4221%	13.8604%	22	41.6279%	44.9582%
5	15	6.2795%	6.6838%	17	13.8960%	14.7700%	22	45.0703%	48.5087%
6	15	6.6975%	7.0242%	17	14.7774%	15.6849%	22	48.5136%	50.3831%
7	15	7.0447%	7.2551%	17	15.6897%	16.6574%	22	50.4363%	52.7437%
8	15	7.2593%	7.7032%	17	16.6595%	17.4143%	22	52.7443%	55.3709%
9	15	7.7055%	8.1071%	17	17.4164%	18.8135%	22	55.3877%	62.3261%
10	14	8.1187%	8.6226%	17	18.8164%	20.5761%	21	62.3302%	153.4759%
11	14	8.6235%	9.1815%	17	20.5993%	22.5203%			
12	14	9.2234%	10.4689%	16	22.6446%	26.3038%			
13	14	10.4691%	11.1571%	16	26.6044%	123.2874%			
14	14	11.2295%	13.9790%						
15	14	14.0115%	98.3621%						
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Bin min.	1			1			1		
Bin max.	15			13			10		
g	9.0973			4.1383			-0.2286		
N	219			219			219		
Sigma (σg)	0.1633			0.1633			0.1633		
Mean (x̅)	8.5469%			18.1906%			46.6574%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

IT	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	15	30.5301%	138.7719%	15	€ 2,266	€ 68,098,363
2	15	138.9250%	150.1962%	15	€ 68,153,919	€ 100,677,794
3	15	150.2147%	162.4366%	15	€ 101,345,553	€ 125,819,957
4	15	162.4417%	181.2860%	15	€ 126,453,583	€ 158,846,381
5	15	181.3997%	196.2319%	15	€ 158,905,768	€ 195,087,220
6	15	196.3211%	213.9790%	15	€ 195,109,481	€ 259,240,964
7	15	214.0714%	230.5015%	15	€ 259,340,841	€ 307,496,504
8	15	230.6678%	243.6940%	15	€ 308,547,005	€ 375,326,945
9	15	244.8860%	280.5541%	15	€ 377,032,603	€ 493,627,284
10	14	284.1893%	318.7147%	14	€ 493,642,491	€ 744,128,070
11	14	318.7152%	344.6929%	14	€ 746,851,803	€ 1,266,104,648
12	14	344.8972%	368.5688%	14	€ 1,267,943,926	€ 2,507,039,323
13	14	368.8809%	422.3928%	14	€ 2,538,214,577	€ 4,767,116,606
14	14	422.4760%	598.5508%	14	€ 4,811,600,566	€ 13,290,973,822
15	14	633.2321%	12257.8098%	14	€ 14,097,582,213	€ 463,618,844,039
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Bin min.	1			1		
Bin max.	15			15		
g	9.1071			8.9911		
N	219			219		
Sigma (σg)	0.1633			0.1633		
Mean (x̅)	373.7129%			€ 4,863,686,431		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

IT	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	120	0.000000000000%	0.000000013880%	120	0.000000000000%	0.000000065988%	120	0.000000000000%	0.000000010768%
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3									
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7									
8	8	0.000000020372%	0.000014984363%	8	0.000000068525%	0.000068800713%	8	0.000000011008%	0.000002419940%
9	16	0.000015153200%	0.002686657321%	16	0.000069514919%	0.023617928740%	16	0.000003130407%	0.001288183108%
10	15	0.003041294807%	0.117729646680%	15	0.023730787675%	0.556126643510%	15	0.001298909472%	0.036762003520%
11	15	0.117997945726%	0.293115406051%	15	0.561784517626%	1.856672258271%	15	0.036997581223%	0.141804044569%
12	15	0.294733224535%	0.759518254730%	15	1.859480932531%	4.578663735550%	15	0.143565466218%	0.256836746378%
13	15	0.770380205811%	2.785645197603%	15	4.682205456862%	13.981033294675%	15	0.277499810960%	0.978747462224%
14	15	2.785693109910%	86.739977381576%	15	13.991318472127%	264.749477120030%	15	0.978754344709%	18.194794147457%
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30									
Bin min.	1			1			1		
Bin max.	14			14			14		
g	7.7278			6.2413			6.0178		
N	219			219			219		
Sigma (σg)	0.1633			0.1633			0.1633		
Mean (x̄)	0.9836%			5.1733%			0.3282%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

IT	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	15	0.000000000000%	9.966433899846%	16	0.000000000000%	45.211290223526%	15	0.000000000000%	4.598886346868%
2	15	9.968128850368%	20.141881285135%	16	45.770784485914%	98.327205668242%	15	4.605022693077%	8.164508398628%
3	15	20.370339644024%	23.951164685262%	16	99.459416057937%	132.761373844355%	15	8.164542114816%	10.225049951588%
4	15	23.976382161100%	27.263081160068%	16	132.778584097674%	149.556490975236%	15	10.235946291125%	12.059086053876%
5	15	27.279093016169%	29.742376689418%	16	149.657131857872%	175.449886327277%	15	12.062318136517%	13.300322092212%
6	15	29.743103290668%	31.092153502766%	16	175.664812712538%	195.500381471407%	15	13.306290691897%	14.459822656153%
7	15	31.192666574008%	32.834615951687%	16	195.550604874286%	213.221624327054%	15	14.462023061401%	15.785515325017%
8	15	32.865312791781%	35.413370465138%	16	213.267474593232%	233.631802416808%	15	15.789482824034%	16.504440856594%
9	15	35.457549100316%	37.394513545092%	16	236.869242169154%	265.178763370874%	15	16.509122568012%	17.706038989606%
10	14	37.394673497528%	40.732945860880%	15	265.585751634004%	297.758078415994%	14	17.719976546290%	19.177578235206%
11	14	40.775021251961%	44.391592433991%	15	298.679787078820%	341.465411650550%	14	19.198746000531%	20.728936547040%
12	14	44.412597303462%	48.595778312607%	15	341.692691155349%	368.868147895479%	14	20.732981533997%	23.078744659794%
13	14	48.598543830176%	56.437387401570%	15	370.456161124361%	481.822003079386%	14	23.080234140035%	26.299178452937%
14	14	56.440233303864%	81.117998090268%	15	488.348054758675%	4512.619127127970%	14	26.314058082410%	32.745387605821%
15	14	81.123832008786%	1440.595536556250%				14	34.154134087015%	673.758228105501%
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Bin min.	1			1			1		
Bin max.	15			14			15		
g	8.7753			5.8254			10.0371		
N	219			219			219		
Sigma (σg)	0.1633			0.1633			0.1633		
Mean (x̅)	45.2544%			270.7319%			19.5186%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

IT	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	78	0.000000000000%	0.000003399406%	78	0.000000000000%	0.000037096802%	78	0.000000000000%	0.000027728956%
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6	12	0.000003292025%	0.003073447216%	12	0.000051407477%	0.009858387040%	12	0.000004076416%	0.001586727137%
7	15	0.003112105141%	0.008833209141%	15	0.010275810443%	0.054695476602%	15	0.001610324767%	0.004086839676%
8	15	0.008835138608%	0.018924975261%	15	0.055334396461%	0.123881002385%	15	0.004110552131%	0.008841235921%
9	15	0.018973280279%	0.037977984089%	15	0.123893883374%	0.237608210427%	15	0.008843766090%	0.017755618069%
10	14	0.038123693491%	0.062873463066%	14	0.238024427070%	0.434948099020%	14	0.017792324203%	0.028437072390%
11	14	0.063472228983%	0.120278248642%	14	0.437666833477%	0.814165092729%	14	0.028490838141%	0.059845560178%
12	14	0.121597130167%	0.339127771197%	14	0.826763715771%	2.297149313681%	14	0.060112256882%	0.146961746562%
13	14	0.344876194117%	0.816925791611%	14	2.317375281799%	5.800637558590%	14	0.150847515522%	0.331463818972%
14	14	0.820118380402%	2.238677003024%	14	5.839579468589%	11.903755953152%	14	0.334031484542%	0.938747164144%
15	14	2.934461677041%	94.233845233959%	14	12.085882191209%	721.996901199762%	14	0.941821663592%	39.918308127514%
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Bin min.	1			1			1		
Bin max.	15			15			15		
g	10.4579			12.6916			11.1535		
N	219			219			219		
Sigma (σg)	0.1633			0.1633			0.1633		
Mean (x̅)	0.9359%			5.3198%			0.3065%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

IT	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	73	9.5385	495.6209
2	73	498.0604	713.3516
3	73	715.7912	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LT	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1	1.4199%	6.5944%	1	3.9689%	20.4737%	1	20.8870%	35.3140%
2	1	8.0739%	8.3031%	1	20.5192%	21.1838%	1	37.7899%	50.1445%
3	1	8.3532%	14.3448%	1	21.7511%	31.6103%	1	56.0602%	128.4795%
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Bin min.	1			1			1		
Bin max.	3			3			3		
g	-0.2499			-0.0151			0.3314		
N	3			3			3		
Sigma (σg)	0.5000			0.5000			0.5000		
Mean (x̄)	7.9092%			20.8552%			46.6555%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LT	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	1	101.4156%	212.4187%	1	€ 76,149,168	€ 706,507,908
2	1	217.1302%	269.0348%	1	€ 737,389,352	€ 785,368,803
3	1	278.7229%	568.8349%	1	€ 857,929,848	€ 1,336,329,440
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Bin min.	1			1		
Bin max.	3			3		
g	0.3153			-0.2776		
N	3			3		
Sigma (σg)	0.5000			0.5000		
Mean (x̅)	241.5402%			€ 639,997,000		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LT	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1	0.347181881787%	0.604188442110%	1	0.585995780433%	2.362999726821%	1	0.033962206431%	0.459975640135%
2	1	0.861331341063%	1.356374185859%	1	2.627947007185%	6.360075448366%	1	0.573052894966%	0.633399483259%
3	1	1.517876064191%	2.382681903631%	1	6.742900509904%	10.982151925203%	1	0.716628156712%	1.519266649759%
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30									
Bin min.	1			1			1		
Bin max.	3			3			3		
g	-0.2068			-0.3352			-0.2739		
N	3			3			3		
Sigma (σg)	0.5000			0.5000			0.5000		
Mean (x̄)	1.0208%			4.8737%			0.5027%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LT	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1	3.313822405082%	25.068978263013%	1	33.910812481026%	125.209076368639%	1	3.587341912556%	9.440288949482%
2	1	27.038017177194%	30.840238254585%	1	126.415463819944%	144.772689744746%	1	11.053877636303%	14.914194112645%
3	1	34.236541979522%	72.647270711209%	1	165.233400111040%	272.153169201900%	1	14.922775263210%	18.243666848700%
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Bin min.	1			1			1		
Bin max.	3			3			3		
g	0.1091			0.0998			-0.3248		
N	3			3			3		
Sigma (σg)	0.5000			0.5000			0.5000		
Mean (x̅)	28.6850%			135.9624%			12.6105%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LT	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1	0.073481052453%	0.352111037807%	1	0.064868731684%	3.511547399632%	1	0.016738664408%	0.141264009455%
2	1	0.665681279648%	1.782224864344%	1	5.988872942272%	10.071607185753%	1	0.376697316308%	0.603168723578%
3	1	2.161100816273%	5.612313876997%	1	12.670528729363%	23.933209632747%	1	0.669420427796%	1.726337348829%
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Bin min.	1			1			1		
Bin max.	3			3			3		
g	0.0927			0.0531			0.2002		
N	3			3			3		
Sigma (σg)	0.5000			0.5000			0.5000		
Mean (x̅)	1.4693%			6.7272%			0.5563%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

LT	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	1	56.5000	56.5000
2	0		
3	2	722.5000	722.5000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LU	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	7	0.4136%	3.6280%	7	8.5390%	15.9223%	7	0.9759%	12.0579%
2	7	3.6514%	4.2808%	7	15.9232%	18.3719%	7	13.4441%	18.7349%
3	6	4.3099%	4.9919%	7	18.3747%	20.1064%	7	18.7356%	22.6325%
4	6	5.0061%	5.9737%	7	20.2950%	21.9098%	7	22.6354%	25.6307%
5	6	6.2496%	6.6243%	7	22.0055%	22.6697%	7	25.6810%	29.1966%
6	6	6.6280%	7.7043%	7	22.7266%	25.8158%	7	29.4649%	33.3399%
7	6	7.7063%	8.6288%	7	26.0082%	30.7377%	7	33.5345%	39.0743%
8	6	8.7760%	9.9684%	7	30.8950%	38.5332%	7	39.5926%	52.3132%
9	6	9.9692%	11.7449%	6	38.5407%	52.6057%	6	52.3987%	70.9694%
10	6	11.7585%	14.0985%	6	53.3473%	165.0984%	6	73.8593%	121.7600%
11	6	14.1662%	95.1582%						
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Bin min.	1			1			1		
Bin max.	11			10			10		
g	5.7240			2.5703			1.2969		
N	68			68			68		
Sigma (σg)	0.2843			0.2843			0.2843		
Mean (x̄)	8.8284%			30.1936%			34.6632%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LU	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	6	98.1284%	125.0567%	7	€ 23,568,060	€ 254,508,804
2	6	125.1609%	132.6515%	7	€ 255,122,063	€ 587,882,727
3	6	133.1438%	137.4879%	6	€ 613,314,665	€ 875,404,155
4	6	138.5809%	153.2146%	6	€ 890,357,766	€ 1,146,735,845
5	6	154.0914%	165.8955%	6	€ 1,152,669,129	€ 1,964,499,124
6	6	165.9189%	179.1768%	6	€ 1,964,578,161	€ 3,152,773,134
7	6	179.2211%	217.5810%	6	€ 3,228,827,530	€ 4,860,329,020
8	6	217.6121%	251.9168%	6	€ 4,870,373,770	€ 8,159,754,176
9	5	252.1819%	277.4271%	6	€ 8,285,007,062	€ 11,811,406,350
10	5	277.6957%	411.7413%	6	€ 11,854,172,911	€ 22,141,207,836
11	5	414.5706%	613.0296%	6	€ 22,439,085,943	€ 128,252,772,490
12	5	617.6347%	133505432.1210%			
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Bin min.	1			1		
Bin max.	12			11		
g	7.8860			3.9252		
N	68			68		
Sigma (σg)	0.2843			0.2843		
Mean (x̅)	1470892.8784%			€ 8,405,447,921		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LU	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	57	0.000000000000%	0.000133887914%	57	0.000000000000%	0.000253313456%	57	0.000000000000%	0.000003669504%
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10	1	0.000141919369%	0.000977591659%	5	0.000453049580%	0.606404455141%	5	0.000032619740%	0.019764849794%
11	5	0.001196489893%	0.210650039927%	6	0.633879235404%	42.740252793475%	6	0.038941193100%	4.665333569497%
12	5	0.348605635964%	12.648330382781%						
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30									
Bin min.	1			1			1		
Bin max.	12			11			11		
g	6.1557			5.3395			5.6567		
N	68			68			68		
Sigma (σg)	0.2843			0.2843			0.2843		
Mean (x̅)	0.2013%			0.9472%			0.0718%		

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- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LU	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	12	0.000000000000%	0.000274170422%	12	0.000000000000%	0.000225342443%	12	0.000000000000%	0.000082818218%
2	2	0.000375699145%	0.023791446955%	2	0.001366603053%	0.120685773342%	2	0.000089745380%	0.003813048853%
3	7	0.029183408968%	6.192745911878%	7	0.122592632136%	9.956610774165%	6	0.005464350240%	0.533479723049%
4	7	6.225065264052%	8.433558507812%	7	11.439961067488%	37.285000176745%	6	0.574866804827%	2.187092849946%
5	7	8.462115005438%	13.175821475455%	7	37.864347684606%	65.143409947566%	6	2.326653006404%	3.883515972164%
6	7	14.422228663178%	25.824395251926%	7	66.331015885404%	109.884949207527%	6	3.885868812598%	6.682380023404%
7	7	25.965935098021%	36.080890797592%	7	110.337247302360%	156.748462822242%	6	6.687378530501%	8.793718554879%
8	7	37.135027598210%	59.324610628074%	7	164.365038324249%	225.304407135998%	6	8.909666282924%	12.406625580996%
9	6	59.536863959072%	91.323918879892%	6	225.334146238038%	371.193234039474%	6	12.408123188834%	19.387446451218%
10	6	92.119183657649%	225.923189747565%	6	374.772579429248%	673.737648441684%	6	19.450214975178%	24.188335558596%
11							6	25.277976170666%	249.987190005270%
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Bin min.	1			1			1		
Bin max.	10			10			11		
g	1.6859			1.6275			4.1296		
N	68			68			68		
Sigma (σg)	0.2843			0.2843			0.2843		
Mean (x̄)	28.1670%			119.1577%			10.6154%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
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- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LU	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	13	0.000000000000%	0.000447855890%	13	0.000000000000%	0.070508828757%	13	0.000000000000%	0.000248911066%
2	1	0.009730376817%	0.013533536976%	1	0.075260483158%	0.094094993497%	1	0.001170285590%	0.002950632457%
3	6	0.013589374988%	0.299512655418%	6	0.120232456988%	2.030379328674%	7	0.006110616376%	0.178082659104%
4	6	0.341456933524%	0.682099123521%	6	2.056866948109%	4.543205128721%	7	0.181157447793%	0.469107506442%
5	6	0.701223652014%	1.531177786651%	6	4.662062356542%	7.175830495169%	7	0.482431989679%	0.726032462489%
6	6	1.573591457109%	3.148373651566%	6	7.512319173528%	10.512517317892%	7	0.732593853581%	1.087172901198%
7	6	3.151687433455%	4.097059518046%	6	10.519011966326%	16.108565374947%	7	1.109517066843%	1.298206940372%
8	6	4.144498738610%	6.587119753802%	6	16.230515951827%	28.160115072143%	7	1.300508817811%	2.825352353105%
9	6	6.587672856298%	12.196645090917%	6	28.693982537301%	43.121175467755%	6	2.894141490750%	4.584677663262%
10	6	12.383192207269%	18.717306450682%	6	44.234375292891%	75.951627099845%	6	4.591877926774%	13.908884301408%
11	6	18.784929900160%	191.134483925310%	6	76.016962891672%	1055.527582739710%			
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Bin min.	1			1			1		
Bin max.	11			11			10		
g	3.7035			4.4870			2.6589		
N	68			68			68		
Sigma (σg)	0.2843			0.2843			0.2843		
Mean (x̅)	8.0298%			33.3302%			1.6479%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

LU	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	23	78.9242	595.4667
2	23	604.1000	726.2000
3	22	742.2333	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LV	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	4.6606%	10.3514%	1	13.6103%	18.5345%	1	5.1152%	43.0834%
2	1	11.2485%	15.3008%	1	18.6703%	19.7114%	1	43.6970%	46.9676%
3	1	15.5328%	30.8656%	1	19.7318%	23.5280%	1	47.5784%	71.5139%
4				1	26.0130%	53.7979%	1	77.2656%	148.8082%
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Bin min.	1			1			1		
Bin max.	3			4			4		
g	0.2039			0.6834			0.7087		
N	4			4			4		
Sigma (σg)	0.5855			0.5855			0.5855		
Mean (x̅)	10.9200%			21.1589%			53.8342%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LV	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	**no.**	**min.**	**max.**	**no.**	**min.**	**max.**
1	1	105.2628%	266.3305%	2	€ 102,263,700	€ 630,255,892
2	1	305.4142%	311.5800%	1	€ 645,961,999	€ 699,278,427
3	1	317.5685%	551.4543%	1	€ 775,852,864	€ 1,076,313,827
4	1	632.6525%	989.3060%			
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Bin min.	1			1		
Bin max.	4			3		
g	0.4123			-0.0834		
N	4			4		
Sigma (σg)	0.5855			0.5855		
Mean (x̄)	355.7817%			€ 579,265,733		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LV	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1	0.022586231965%	0.196589405122%	1	0.148784886336%	0.218455087839%	1	0.002930986540%	0.059895461787%
2	1	0.215206256478%	0.287701896633%	1	0.552737346904%	1.182325789846%	1	0.105345053108%	0.149614357428%
3	1	0.293872840127%	0.316792227084%	1	1.256853755072%	1.370847546819%	1	0.149708781904%	0.150692456720%
4	1	0.318902990899%	0.585525593540%	1	1.388345287704%	2.432763276760%	1	0.180050614810%	0.256802100956%
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Bin min.	1			1			1		
Bin max.	4			4			4		
g	-0.6737			-0.5578			-0.4621		
N	4			4			4		
Sigma (σg)	0.5855			0.5855			0.5855		
Mean (x̅)	0.2332%			1.0777%			0.1301%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LV	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	1.556389252178%	25.653987597849%	1	41.459018608529%	79.351293893628%	1	7.840076894705%	9.146928656591%
2	1	25.679969448419%	29.990123931607%	1	82.405513954380%	99.092399825798%	1	11.006959476445%	11.928609893944%
3	1	32.536470965195%	72.977534281460%	1	125.087295883773%	234.934811486968%	1	12.323267884398%	17.200362598629%
4				1	238.642042318249%	468.881534475884%	1	17.929666454915%	34.234160704779%
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30									
Bin min.	1			1			1		
Bin max.	3			4			4		
g	0.1170			0.4098			0.4143		
N	4			4			4		
Sigma (σg)	0.5855			0.5855			0.5855		
Mean (x̅)	26.3583%			130.4674%			12.7792%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

LV	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1	0.061422530557%	0.151901961529%	1	0.541460244063%	0.966639272900%	1	0.069106488338%	0.095690236212%
2	1	0.186516382583%	0.456830749883%	1	0.967925253467%	1.713042283572%	1	0.096593783112%	0.271824863552%
3	1	0.493543003452%	2.068786259112%	1	1.905348256042%	14.337895799000%	1	0.298606310727%	0.901793988674%
4	1	3.091739643991%	4.820334934225%	1	14.957123987633%	31.494601149689%	1	1.429782991664%	2.880362616071%
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Bin min.	1			1			1		
Bin max.	4			4			4		
g	0.7073			0.7362			0.7112		
N	4			4			4		
Sigma (σg)	0.5855			0.5855			0.5855		
Mean (x̄)	1.1733%			6.1690%			0.5182%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

LV	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	2	334.0000	463.5000
2	1	519.0000	519.0000
3	1	741.0000	741.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

MT	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	2.5849%	6.9247%	2	13.3359%	16.0037%	2	2.3555%	41.3168%
2	2	7.0278%	8.9030%	2	16.0044%	17.3804%	2	41.3351%	53.5811%
3	1	9.6645%	11.2838%	1	17.3811%	17.5877%	2	53.7784%	81.7212%
4	1	11.7673%	12.4633%	1	18.8833%	23.0447%	2	82.8545%	131.8282%
5	1	13.7834%	30.4876%	1	25.8572%	29.4089%			
6	1	35.8164%	94.6701%	1	41.3674%	86.8195%			
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30									
Bin min.	1			1			1		
Bin max.	6			6			4		
g	1.7112			1.5242			-0.0825		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̅)	14.4056%			21.9114%			55.0309%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

MT	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	2	106.6128%	197.1487%	2	€ 33,691,230	€ 385,649,258
2	2	198.6190%	411.6634%	2	€ 405,752,524	€ 679,219,387
3	1	423.2343%	433.6055%	2	€ 749,511,451	€ 1,189,246,635
4	1	445.4774%	457.4513%	1	€ 1,325,782,198	€ 1,963,863,677
5	1	506.1757%	1009.6674%	1	€ 2,066,021,026	€ 3,670,448,288
6	1	2059.3947%	4836.2147%			
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Bin min.	1			1		
Bin max.	6			5		
g	1.7693			0.7530		
N	8			8		
Sigma (σg)	0.6030			0.6030		
Mean (x̄)	632.2475%			€ 921,754,458		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

MT	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	8	0.000000000000%	0.000000000000%	8	0.000000000000%	0.000000000000%	8	0.000000000000%	0.000000000000%
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Bin min.	1			1			1		
Bin max.	1			1			1		
g	0.0000			0.0000			0.0000		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̅)	0.0000%			0.0000%			0.0000%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

MT	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	4	0.000000000000%	9.041360113570%	4	0.000000000000%	25.028962321752%	4	0.000000000000%	1.068944347519%
2									
3	2	10.157416997129%	21.799304298445%	2	29.956057957099%	85.272686793674%	2	1.289669769222%	13.310873232120%
4	1	29.034975639469%	39.420999409798%	1	118.365484913600%	236.865859104626%	1	14.889472122459%	27.018814274261%
5	1	41.970190878484%	53.125671283076%	1	236.949943804772%	397.288312551684%	1	27.269292023492%	47.191108146022%
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Bin min.	1			1			1		
Bin max.	5			5			5		
g	0.8229			0.7591			0.8087		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̅)	12.9856%			70.3942%			7.3895%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

MT	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	4	0.000000000000%	0.077218224974%	4	0.000000000000%	0.329373918289%	4	0.000000000000%	0.005574102198%
2									
3	2	0.077803388499%	0.183296451454%	2	0.351362083473%	2.489211324718%	1	0.025952292889%	0.064103072406%
4	1	0.209733595344%	0.528545716844%	1	2.502910008876%	2.621387856707%	1	0.064387073889%	0.142432327781%
5	1	0.530614642018%	0.747852379038%	1	3.025591080562%	5.760373836564%	1	0.167053447265%	0.367144531342%
6							1	0.410526985554%	0.691220766542%
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30									
Bin min.	1			1			1		
Bin max.	5			5			6		
g	0.8725			0.9136			1.3670		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̄)	0.1452%			0.8767%			0.0934%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

MT	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	3	389.5000	655.9000
2	2	744.7000	833.5000
3	3	1,000.0000	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

NL	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	4	0.0565%	3.6427%	4	11.6918%	15.2124%	4	1.3234%	12.8216%
2	4	3.7143%	4.7845%	4	15.6769%	16.9211%	4	13.6309%	23.8206%
3	4	4.8528%	6.2465%	4	17.1467%	17.9546%	5	23.8415%	32.6214%
4	4	6.2698%	7.3412%	4	18.0894%	18.9526%	3	33.1639%	36.7642%
5	4	7.4335%	8.6427%	4	19.0412%	23.8109%	4	41.4100%	52.3264%
6	4	8.6534%	12.9237%	4	23.8228%	30.3006%	4	52.7261%	70.6303%
7	4	13.1265%	20.9119%	4	30.5322%	41.6709%	4	71.0215%	80.7626%
8	3	23.1949%	49.2630%	3	45.3321%	75.7601%	3	82.2274%	199.4639%
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Bin min.	1			1			1		
Bin max.	8			8			8		
g	1.6004			1.4729			0.9323		
N	31			31			31		
Sigma (σg)	0.3999			0.3999			0.3999		
Mean (x̅)	9.2233%			23.9229%			45.2991%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

NL	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	3	24.9130%	116.8597%	4	€ -	€ 391,204,749
2	5	117.7043%	132.9311%	4	€ 392,151,892	€ 887,421,891
3	4	133.9426%	158.3632%	4	€ 933,234,477	€ 1,609,088,658
4	4	158.8376%	195.7381%	4	€ 1,630,778,255	€ 3,672,522,273
5	3	196.3374%	211.7451%	3	€ 3,796,964,934	€ 6,476,535,083
6	3	212.4690%	329.1100%	3	€ 6,908,221,736	€ 14,793,424,897
7	3	349.7177%	450.4933%	3	€ 16,801,321,028	€ 78,082,332,585
8	3	456.8430%	989.7851%	3	€ 85,979,006,271	€ 141,982,410,435
9	3	1008.9958%	9097.2103%	3	€ 150,970,417,720	€ 346,625,404,813
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Bin min.	1			1		
Bin max.	9			9		
g	4.1459			2.2507		
N	31			31		
Sigma (σg)	0.3999			0.3999		
Mean (x̄)	515.8201%			€ 38,937,434,874		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

NL	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	20	0.000000000000%	0.010967542365%	20	0.000000000000%	0.114906835600%	20	0.000000000000%	0.002549929392%
2									
3									
4									
5									
6	2	0.020601550167%	0.767804624749%	2	0.115766079927%	3.153538039926%	2	0.007017565998%	0.343170100772%
7	3	0.815827740115%	1.529617270625%	3	4.224886100173%	8.543941763393%	3	0.343247919571%	0.499391966090%
8	3	1.568623301695%	1.738101803341%	3	9.050464533910%	10.240873711981%	3	0.540589073235%	0.907896218964%
9	3	1.742539084098%	16.158704148892%	3	11.123452651719%	65.689126724839%	3	0.948457016642%	6.487264949319%
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30									
Bin min.	1			1			1		
Bin max.	9			9			9		
g	3.1070			2.6045			3.1164		
N	31			31			31		
Sigma (σg)	0.3999			0.3999			0.3999		
Mean (x̅)	0.8029%			4.4538%			0.4093%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

NL	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	4	0.000000000000%	2.254903784805%	4	0.000000000000%	7.048088836478%	4	0.000000000000%	0.860516497689%
2	4	2.825866066770%	14.002449882499%	4	9.359006471311%	50.073353740987%	4	1.122944829885%	3.026121326196%
3	4	14.009068636472%	17.189356696803%	4	51.651637960370%	82.151759361421%	4	3.361497063326%	8.377105005238%
4	4	17.509550807777%	29.939944077317%	4	82.257791990305%	132.469909996157%	4	8.387473815467%	12.026531381619%
5	4	30.276214075420%	43.349438157298%	4	133.360077469846%	270.307954252189%	3	12.171514549066%	14.767881862758%
6	3	46.010726603693%	86.040730307995%	2	275.138102617168%	315.341593980596%	3	14.780145580116%	19.776267250845%
7	2	89.938937130551%	108.447892050397%	4	316.019720659077%	500.645280753706%	4	19.926929019025%	36.387865509366%
8	3	113.184624116298%	144.893850687971%	2	519.837358915736%	987.922634525732%	2	52.107829749252%	110.889907072974%
9	3	153.751059453500%	780.217657410516%	3	1075.697325149510%	5515.392610424930%	3	118.168098631291%	509.304174206700%
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Bin min.	1			1			1		
Bin max.	9			9			9		
g	3.0981			3.5220			3.5699		
N	31			31			31		
Sigma (σg)	0.3999			0.3999			0.3999		
Mean (x̅)	83.8322%			398.4549%			33.6119%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

NL	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	4	0.000000000000%	0.281898984230%	4	0.000000000000%	1.451380857367%	4	0.000000000000%	0.137912308091%
2	3	0.282758780965%	0.700617014407%	3	1.480314752622%	3.188534184379%	3	0.157452263112%	0.444847493463%
3	3	0.732239238836%	1.161331893877%	3	3.215380625996%	6.271135926757%	3	0.489699959376%	0.649238757816%
4	3	1.193731998010%	1.868103112195%	3	6.477976268410%	9.707031051415%	3	0.664462780278%	0.876482259399%
5	3	2.101148845210%	4.405439049818%	3	10.125555757057%	15.467460212006%	3	0.935185851720%	1.190232357905%
6	3	4.454887859154%	5.452404224200%	3	21.607238909788%	28.649408737755%	4	1.199539368943%	1.662749709851%
7	3	5.579185257956%	8.226470693255%	3	28.793675778216%	41.094250744634%	2	1.725781577123%	2.090204777234%
8	3	8.232328207148%	8.980730716497%	4	42.647520598691%	65.246429493159%	3	2.094586136804%	2.813614093087%
9	3	8.989284582670%	42.276302557394%	2	66.633625885433%	106.031613934568%	3	2.851834708097%	5.458098471988%
10	3	45.846665845722%	1266.189883895000%	3	114.117363743078%	2648.259568114580%	3	5.671113464883%	325.895014927379%
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Bin min.	1			1			1		
Bin max.	10			10			10		
g	4.8741			4.8410			4.5759		
N	31			31			31		
Sigma (σg)	0.3999			0.3999			0.3999		
Mean (x̅)	32.5850%			115.3090%			8.0587%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

NL	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	11	42.6250	404.9167
2	10	522.0833	722.5000
3	10	725.5833	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

PT	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	1.4228%	5.1590%	3	0.7962%	12.0466%	4	25.3993%	43.5746%
2	3	5.2687%	7.6687%	3	12.0809%	13.3831%	4	43.5801%	48.5195%
3	3	7.6828%	8.3404%	3	13.4117%	14.3427%	4	48.5960%	55.8427%
4	3	8.3469%	8.9859%	3	14.3912%	15.7800%	4	56.4892%	62.9691%
5	2	9.0161%	10.6609%	2	16.0338%	19.6961%	3	63.1605%	76.4892%
6	2	10.6656%	11.3570%	2	19.6966%	23.8801%	3	76.7358%	99.5492%
7	2	13.2307%	17.7596%	2	24.9372%	29.7682%			
8	2	18.2661%	23.0237%	2	31.8929%	38.2188%			
9	2	25.8000%	126.1241%	2	38.5083%	401.5280%			
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Bin min.	1			1			1		
Bin max.	9			9			6		
g	3.4490			3.8115			0.3137		
N	22			22			22		
Sigma (σg)	0.4568			0.4568			0.4568		
Mean (x̅)	14.1416%			28.7584%			55.9184%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

PT	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	3	68.8567%	133.3084%	4	€ -	€ 365,440,973
2	3	134.1867%	162.1015%	3	€ 365,747,567	€ 448,119,426
3	3	162.1272%	170.8751%	3	€ 451,972,041	€ 696,309,026
4	3	172.5737%	197.1572%	3	€ 699,296,183	€ 1,084,105,525
5	3	197.7052%	235.6772%	3	€ 1,106,240,866	€ 1,968,782,319
6	3	236.3993%	453.3680%	3	€ 2,048,582,698	€ 7,826,685,526
7	2	462.8572%	762.0451%	3	€ 7,826,700,706	€ 11,118,990,390
8	2	775.3573%	2309.8183%			
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Bin min.	1			1		
Bin max.	8			7		
g	2.5747			1.2810		
N	22			22		
Sigma (σg)	0.4568			0.4568		
Mean (x̅)	329.0170%			€ 2,218,115,246		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

PT	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	10	0.000000000000%	0.056485199965%	10	0.000000000000%	0.491103887101%	10	0.000000000000%	0.006622817743%
2									
3									
4	2	0.064412636031%	0.146423552755%	2	0.584143717242%	1.075632978673%	2	0.006670943634%	0.057537035690%
5	3	0.155306422949%	1.559287599743%	3	1.155278794442%	2.741363458304%	3	0.066123621533%	0.647009051334%
6	3	1.798956482108%	4.121077062017%	3	4.546691815382%	10.204135131643%	3	0.773879861710%	1.711423621824%
7	2	4.197486529774%	5.540515185002%	2	11.260900872514%	27.271612770188%	2	1.711925980908%	3.701086333841%
8	2	5.544595185526%	15.069310269109%	2	27.385597202597%	53.111955780424%	2	3.702171246510%	6.522693959835%
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Bin min.	1			1			1		
Bin max.	8			8			8		
g	2.1483			2.1288			1.4620		
N	22			22			22		
Sigma (σg)	0.4568			0.4568			0.4568		
Mean (x̅)	1.6107%			6.0835%			0.8290%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

PT	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	4	0.000000000000%	0.951671187573%	4	0.000000000000%	2.401922822394%	4	0.000000000000%	0.062835594020%
2	4	1.780586068623%	6.015635564010%	3	6.973898198220%	20.179101848889%	3	0.312754996807%	1.576794227491%
3	4	6.155692265408%	16.848699902287%	3	20.376043271852%	41.088914792585%	3	2.831592644089%	7.018551504690%
4	4	16.984328270806%	32.910981853852%	3	41.091329905058%	157.585183547716%	3	7.085000792552%	10.175852241217%
5	3	33.065759326445%	47.090459887546%	3	158.350741883514%	172.902290868428%	3	12.621804814952%	16.005860096241%
6	3	47.252516629196%	86.534797812068%	3	181.093278996871%	291.080153181753%	3	16.262125200311%	21.807413523354%
7				3	301.146299718922%	504.089083307285%	3	22.256071807990%	40.574059694993%
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Bin min.	1			1			1		
Bin max.	6			7			7		
g	0.3685			0.8552			0.8107		
N	22			22			22		
Sigma (σg)	0.4568			0.4568			0.4568		
Mean (x̅)	19.5751%			119.1786%			10.2035%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

PT	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	9	0.000000000000%	0.000844083152%	9	0.000000000000%	0.010899399062%	9	0.000000000000%	0.001055315583%
2									
3									
4	3	0.002582725172%	0.306578078397%	3	0.019407525853%	0.959179086086%	3	0.001613623971%	0.153167979098%
5	3	0.564683014607%	0.822175888543%	3	1.271621356472%	6.690406808532%	3	0.189159157384%	0.491602183470%
6	3	0.897667253236%	1.953209390062%	3	6.756975112279%	14.796964934176%	3	0.509767008273%	1.274036185683%
7	2	2.207280817323%	6.307007593086%	2	15.095549243962%	27.417712178196%	2	1.274161565743%	6.233141616995%
8	2	6.602991228129%	23.673013039368%	2	27.760100023966%	85.063442155350%	2	6.563260418093%	14.735601355114%
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Bin min.	1			1			1		
Bin max.	8			8			8		
g	2.4684			1.7168			2.6680		
N	22			22			22		
Sigma (σg)	0.4568			0.4568			0.4568		
Mean (x̅)	1.7361%			7.3447%			1.0779%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

PT	PILLAR IV IPS BINNING		
Bin	no.	min.	max.
1	8	134.2000	457.1571
2	7	470.9000	762.1429
3	7	857.2857	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

SI	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	3	0.4460%	7.5798%	2	10.8149%	13.8076%	2	0.8886%	52.3371%
2	2	7.7242%	8.4083%	2	14.4335%	14.7043%	2	53.0396%	55.8165%
3	2	8.4347%	9.1373%	2	14.7079%	15.6601%	2	55.9611%	59.8195%
4	2	9.1472%	9.4763%	2	15.6889%	15.7241%	2	60.7784%	62.8418%
5	2	9.5317%	26.0690%	2	15.7480%	22.2924%	2	63.7793%	73.8381%
6				1	23.2227%	33.8454%	1	75.0504%	140.0532%
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Bin min.	1			1			1		
Bin max.	5			6			6		
g	0.1744			0.9373			-0.7554		
N	11			11			11		
Sigma (σg)	0.5669			0.5669			0.5669		
Mean (x̄)	8.4264%			16.0572%			56.5910%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

SI	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	2	139.0006%	163.9890%	3	€ 7,416,221	€ 325,751,894
2	2	165.9990%	206.0770%	2	€ 342,202,063	€ 371,292,356
3	2	217.9969%	290.8529%	2	€ 387,492,848	€ 412,607,736
4	2	291.0139%	331.7169%	2	€ 462,442,664	€ 746,679,584
5	2	340.3450%	519.0597%	2	€ 788,420,052	€ 1,186,464,101
6	1	546.7393%	1202.3227%			
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Bin min.	1			1		
Bin max.	6			5		
g	1.0567			0.0289		
N	11			11		
Sigma (σg)	0.5669			0.5669		
Mean (x̄)	289.3353%			€ 427,470,777		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

SI	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	5	0.000000000000%	0.001087741772%	5	0.000000000000%	0.015042973576%	5	0.000000000000%	0.001908199020%
2									
3	1	0.001840092955%	0.024616635697%	1	0.019855864460%	0.173121173827%	1	0.002091119238%	0.005498240904%
4	2	0.031694021084%	0.095555265593%	2	0.180382172307%	0.797348838867%	2	0.017097069634%	0.056467616406%
5	1	0.098466713437%	0.162886459069%	2	0.800906648458%	2.548792295585%	1	0.072206502901%	0.110384104036%
6	1	0.167415973848%	0.303486073160%	1	2.617073108921%	3.112874876011%	1	0.122535414402%	0.188759810703%
7	1	0.347287881402%	0.686493484968%				1	0.269074949208%	0.696120657430%
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Bin min.	1			1			1		
Bin max.	7			6			7		
g	1.9617			1.5210			1.9293		
N	11			11			11		
Sigma (σg)	0.5669			0.5669			0.5669		
Mean (x̅)	0.0972%			0.5040%			0.0597%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

SI	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	4.115404116912%	15.903194761158%	2	17.808408680600%	109.778238310900%	2	1.378798780948%	6.767569404975%
2	2	15.911791016355%	26.071642209002%	2	113.805609368031%	135.633327698861%	2	7.089803679730%	17.279691622241%
3	2	27.029085647170%	30.042910484982%	2	138.572684190230%	186.415034792075%	2	17.309058758059%	19.049379853659%
4	2	30.043092250345%	31.306508884735%	2	187.664543104039%	211.241808239077%	2	19.074386518682%	19.574100053299%
5	2	31.479279337402%	47.852234881763%	2	212.888557197339%	383.592243593609%	2	19.606103317434%	24.504137839511%
6	1	63.030803778641%	117.048340486725%	1	398.955366970301%	562.937652853439%	1	28.124930180389%	50.029706395846%
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Bin min.	1			1			1		
Bin max.	6			6			6		
g	1.5722			1.6925			0.7972		
N	11			11			11		
Sigma (σg)	0.5669			0.5669			0.5669		
Mean (x̄)	29.6122%			189.9972%			17.2110%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

SI	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	4	0.000000000000%	0.026371567903%	4	0.000000000000%	0.203112118427%	4	0.000000000000%	0.051405483790%
2									
3	2	0.075530232487%	0.337517839559%	2	0.361560686091%	1.794944464319%	2	0.095052467636%	0.239329047917%
4	2	0.410699685106%	0.497001999187%	2	1.911238992304%	5.735175588508%	2	0.243843129512%	0.319148502821%
5	2	0.712540900028%	1.025929372557%	2	6.164714428455%	9.744796378485%	2	0.491753917528%	0.634956212934%
6	1	1.761847920829%	1.936678604694%	1	11.843312799102%	12.258261626307%	1	0.740154960391%	1.165381850576%
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30									
Bin min.	1			1			1		
Bin max.	6			6			6		
g	1.2219			1.1357			0.9534		
N	11			11			11		
Sigma (σg)	0.5669			0.5669			0.5669		
Mean (x̅)	0.4357%			2.9617%			0.2678%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

SI	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	4	156.4000	415.4000
2	4	445.0000	889.0000
3	3	977.8000	977.8000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

SK	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	6.5255%	7.0965%	2	6.9648%	14.0650%	2	22.0475%	45.9793%
2	2	7.2141%	7.8505%	2	14.0674%	15.2594%	2	47.1977%	50.8373%
3	1	7.8821%	8.0478%	2	15.4834%	17.2063%	1	50.9270%	53.1642%
4	1	8.0666%	8.3177%	1	17.2223%	17.3563%	1	53.8886%	57.6444%
5	1	8.4198%	9.5346%	1	17.8623%	30.8811%	1	59.4714%	75.3464%
6	1	9.6995%	16.7678%				1	77.3670%	122.1674%
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30									
Bin min.	1			1			1		
Bin max.	6			5			6		
g	1.4992			0.2988			1.2121		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̄)	8.2438%			15.4846%			53.7278%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

SK	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	2	67.2887%	146.6380%	2	€ 32,812,993	€ 212,907,985
2	2	146.8178%	162.6492%	2	€ 249,736,316	€ 851,801,049
3	2	163.0008%	294.7270%	2	€ 961,166,173	€ 1,640,567,948
4	1	304.6860%	401.0417%	1	€ 1,841,283,583	€ 2,095,014,430
5	1	402.4016%	671.9800%	1	€ 2,146,771,865	€ 3,433,663,170
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Bin min.	1			1		
Bin max.	5			5		
g	0.6468			0.2618		
N	8			8		
Sigma (σg)	0.6030			0.6030		
Mean (x̄)	220.7850%			€ 979,717,170		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

SK	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	5	0.000000000000%	0.005321661435%	5	0.000000000000%	0.026570712464%	5	0.000000000000%	0.002974430997%
2									
3	1	0.007432787141%	0.236027463535%	1	0.036241543302%	1.141789470434%	1	0.004861239583%	0.101124646632%
4	1	0.476956590169%	0.542988839401%	1	1.649375088459%	3.631131582150%	1	0.154766644794%	0.257130180958%
5	1	0.550714971459%	1.107774844444%	1	3.952176412234%	7.733369021530%	1	0.259429426765%	0.493357631542%
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Bin min.	1			1			1		
Bin max.	5			5			5		
g	0.9544			0.9856			0.9454		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̄)	0.1363%			0.9322%			0.0649%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

SK	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	0.000000000000%	9.388504955447%	2	0.000000000000%	53.142231244201%	2	0.000000000000%	4.193654351907%
2	2	9.598057760747%	27.163053880532%	2	55.057367782342%	133.910986556465%	2	4.452683409317%	11.247336500767%
3	2	28.098544538267%	36.781717609872%	2	155.901131051612%	268.298441396845%	2	11.866339469994%	19.627640535488%
4	2	41.529197393807%	71.107065296356%	1	289.397222636410%	335.661584293898%	2	22.117116210715%	39.286346383508%
5				1	348.801517172016%	391.146644543486%			
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Bin min.	1			1			1		
Bin max.	4			5			4		
g	0.1776			0.3264			0.0762		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̅)	24.6097%			161.7746%			12.2384%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

Disclaimer: for confidentiality reasons the min. / max. have been deflated / inflated (respectively) with a random amount, maintaining the original binning.

SK	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	2	0.000000000000%	0.008468523470%	2	0.000000000000%	0.064396863064%	2	0.000000000000%	0.000919715758%
2	2	0.009584776401%	0.594826631444%	2	0.064573954375%	4.969058211076%	2	0.001667239309%	0.224890196294%
3	2	0.817326861826%	1.748150692490%	2	5.502770073702%	8.284195063649%	2	0.232631547031%	0.933241506028%
4	1	1.817440881813%	2.055012194297%	1	10.410553687710%	11.953988428987%	1	0.933291189970%	1.014228698086%
5	1	2.056642870983%	3.447193587960%	1	11.955094817771%	19.763345124699%	1	1.030631653114%	1.812578358946%
6									
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Bin min.	1			1			1		
Bin max.	5			5			5		
g	0.4724			0.3087			0.5415		
N	8			8			8		
Sigma (σg)	0.6030			0.6030			0.6030		
Mean (x̄)	0.7607%			4.8276%			0.3746%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

SK	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	3	139.7500	463.5000
2	3	491.2500	898.2500
3	2	916.7500	1,000.0000

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

BU	PILLAR I								
	LEVERAGE RATIO			COMMON EQUITY TIER 1 CAPITAL (CET1) RATIO			TOTAL RISK EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	86	0.2300%	3.9500%	77	4.9515%	11.3172%	126	0.0608%	24.0942%
2	82	3.9749%	4.6284%	87	11.3404%	12.1564%	127	24.1083%	31.2288%
3	89	4.6300%	5.3500%	82	12.1572%	12.7040%	124	31.2323%	37.3189%
4	87	5.3600%	5.9600%	82	12.7152%	13.2728%	125	37.3730%	42.2307%
5	86	5.9624%	6.5000%	82	13.2770%	13.6876%	125	42.2792%	46.9193%
6	86	6.5100%	6.9000%	82	13.6878%	14.2245%	125	46.9624%	50.7715%
7	86	6.9100%	7.2200%	82	14.2255%	14.6419%	125	50.8606%	54.0783%
8	86	7.2300%	7.5910%	81	14.6463%	15.0565%	125	54.0967%	57.0945%
9	82	7.6000%	7.8600%	81	15.0586%	15.5389%	125	57.0965%	59.7418%
10	90	7.8700%	8.1600%	81	15.5425%	15.9769%	125	59.7503%	62.7896%
11	84	8.1700%	8.4200%	81	15.9821%	16.4711%	125	62.7909%	66.2915%
12	86	8.4300%	8.7200%	81	16.4715%	17.0541%	125	66.2976%	72.5579%
13	87	8.7300%	9.0000%	81	17.0806%	17.7327%	125	72.6100%	138.0611%
14	83	9.0100%	9.4000%	81	17.7433%	18.7111%			
15	86	9.4100%	9.8900%	81	18.7162%	19.7036%			
16	86	9.9000%	10.5700%	81	19.7163%	21.0466%			
17	85	10.5900%	11.4900%	81	21.0479%	22.5849%			
18	85	11.5000%	14.3872%	81	22.6362%	25.4471%			
19	85	14.4492%	91.2000%	81	25.4712%	36.5157%			
20				81	36.6124%	1469.4941%			
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Bin min.		1			1			1	
Bin max.		19			20			13	
g		7.1989			23.4012			-0.0777	
N		1,627			1,627			1,627	
Sigma (σg)		0.0606			0.0606			0.0606	
Mean (x̄)		8.7282%			21.0717%			50.3515%	

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

BU	PILLAR II			PILLAR III		
	LIQUIDITY COVERAGE RATIO (LCR)			SHARE OF INTERBANK LOANS AND DEPOSITS IN THE EU		
Bin	no.	min.	max.	no.	min.	max.
1	82	63.1200%	118.0900%	86	€ -	€ 83,271,250
2	82	118.2000%	123.5665%	86	€ 84,500,154	€ 124,322,029
3	82	123.6000%	131.0600%	86	€ 124,424,413	€ 159,276,637
4	82	131.1000%	138.2800%	86	€ 159,507,626	€ 193,715,633
5	82	138.2900%	143.4200%	86	€ 193,755,782	€ 232,691,673
6	82	143.4971%	148.2000%	86	€ 233,016,103	€ 276,580,107
7	82	148.2500%	154.1867%	86	€ 276,618,765	€ 332,006,758
8	81	154.3700%	159.7200%	86	€ 332,246,503	€ 384,758,333
9	81	159.7300%	165.7300%	86	€ 385,208,466	€ 468,368,670
10	81	165.8400%	174.2900%	86	€ 469,436,550	€ 586,863,821
11	81	174.5700%	182.2928%	86	€ 588,039,238	€ 738,177,237
12	81	182.3000%	192.1300%	86	€ 740,651,935	€ 945,964,238
13	81	192.2300%	205.1900%	85	€ 946,807,169	€ 1,379,765,865
14	81	205.2200%	225.0000%	85	€ 1,385,865,336	€ 2,130,202,449
15	81	225.2187%	249.4300%	85	€ 2,133,933,035	€ 3,684,971,607
16	81	250.4500%	289.9900%	85	€ 3,708,390,928	€ 6,820,302,518
17	81	290.1400%	336.4783%	85	€ 6,835,498,067	€ 11,535,683,171
18	81	336.6900%	415.7000%	87	€ 11,867,294,890	€ 40,118,550,117
19	81	417.2200%	639.6601%	83	€ 40,909,220,000	€ 676,721,592,868
20	81	639.6900%	99999900.0000%			
21						
22						
23						
24						
25						
26						
27						
28						
29						
30						
Bin min.	1			1		
Bin max.	20			19		
g	23.2019			8.2430		
N	1,627			1,627		
Sigma (σg)	0.0606			0.0606		
Mean (x̅)	184966.1902%			€ 12,685,317,465		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

BU	PILLAR IV								
	TRADING ACTIVITIES DIVIDED BY TOTAL RISK EXPOSURE			TRADING ACTIVITIES DIVIDED BY CET1			TRADING ACTIVITIES DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	1278	0.000000000000%	0.000000000000%	1278	0.000000000000%	0.000000000000%	1278	0.000000000000%	0.000000000000%
2									
3									
4									
5									
6									
7									
8									
9									
10									
11									
12									
13									
14									
15									
16				25	0.000000259962%	0.005342347979%			
17	41	0.000000029948%	0.011824561536%	81	0.005884136134%	1.337292372018%	41	0.000000015855%	0.005277485657%
18	77	0.011864345584%	0.243540974659%	81	1.341168694786%	5.356194570249%	77	0.005630976940%	0.107621712152%
19	77	0.255151054424%	1.209441851384%	81	5.378692190977%	19.195125290203%	77	0.117836051647%	0.475404554571%
20	77	1.216924503230%	3.637008220342%	81	19.284500247880%	433.166860869062%	77	0.480714352859%	1.089343726234%
21	77	3.637008246428%	198.124697654741%				77	1.091765721298%	65.713894089224%
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	21			20			21		
g	29.8328			14.7152			30.4727		
N	1,627			1,627			1,627		
Sigma (σg)	0.0606			0.0606			0.0606		
Mean (x̅)	0.6296%			3.1928%			0.2186%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

BU	PILLAR IV								
	OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL RISK EXPOSURE			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY CET1			OFF-BALANCE SHEET NOMINAL AMOUNT DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	86	0.000000000000%	0.735936732218%	91	0.000000000000%	4.999740986028%	86	0.000000000000%	0.191801112418%
2	86	0.743580101651%	8.142515772426%	91	5.112705841743%	44.495587544722%	86	0.204511571126%	2.979930438861%
3	86	8.172255375254%	14.081765812053%	91	44.682958138337%	79.726283996498%	86	3.012391507130%	5.960805498589%
4	86	14.096345500227%	19.625935069222%	91	80.665346981800%	110.322091444615%	86	5.982302022661%	8.538243773706%
5	86	19.662438798512%	22.464869941107%	91	110.399123870126%	127.120856344162%	86	8.567336916704%	10.236952571017%
6	86	22.576818384143%	25.114557000386%	91	127.315885428650%	144.048400069025%	86	10.243472840794%	11.934044176864%
7	86	25.117323621704%	27.055104429558%	91	144.311207770564%	159.048327434552%	86	11.936057339451%	13.256829500881%
8	86	27.114974369841%	28.388411686754%	90	159.212483777492%	171.608871409494%	86	13.277611243778%	14.513504347114%
9	86	28.410629894231%	29.548695348039%	90	172.465525710550%	189.425096724634%	86	14.521142266376%	15.805847572050%
10	86	29.557523643804%	31.064528455033%	90	189.676919323287%	202.916579877323%	86	15.826074670230%	16.645447641394%
11	86	31.101515867340%	32.383168842063%	90	202.971313149065%	215.572683044816%	86	16.651857600244%	17.579681559078%
12	86	32.384148468738%	33.893468110840%	90	215.962549229633%	229.423560416744%	86	17.582240755078%	18.509646680942%
13	85	33.958044142533%	35.711261917890%	90	229.642648146803%	247.126891748181%	85	18.518995590494%	19.492111175851%
14	85	35.747426894836%	37.699057637945%	90	247.146384597655%	269.973151262279%	85	19.493743132139%	20.463180309318%
15	85	37.701784439290%	41.572820216178%	90	270.671545955723%	312.364452667598%	85	20.464136662840%	21.535542972538%
16	85	41.619601617886%	48.125561447992%	90	312.419307156127%	376.008227615861%	85	21.541089671296%	23.071382105181%
17	85	48.200246478593%	60.984250423648%	90	376.437062088250%	521.155895868314%	85	23.082083399837%	26.308941227783%
18	85	61.076848203710%	83.483070461919%	90	524.350905906593%	4059.071164307330%	85	26.327821173034%	34.537825713495%
19	85	83.534423453813%	897.273712812813%				85	34.585189228231%	390.922524020486%
20									
21									
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.		1			1			1	
Bin max.		19			18			19	
g		9.6427			6.2339			9.8736	
N		1,627			1,627			1,627	
Sigma (σg)		0.0606			0.0606			0.0606	
Mean (x̄)		36.6719%			223.7795%			17.4860%	

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

BU	PILLAR IV								
	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE			DERIVATIVES EXPOSURE DIVIDED BY CET1			DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS		
Bin	no.	min.	max.	no.	min.	max.	no.	min.	max.
1	396	0.000000000000%	0.000000000000%	396	0.000000000000%	0.000000000000%	396	0.000000000000%	0.000000000000%
2									
3									
4									
5	14	0.000000600093%	0.000597747253%	14	0.000001516656%	0.003706155097%	14	0.000000416608%	0.000254178361%
6	82	0.000834694657%	0.015840840542%	82	0.004001909339%	0.102855321077%	82	0.000331397486%	0.007485212233%
7	82	0.016371936978%	0.044134417474%	82	0.103230908780%	0.250778368729%	85	0.007619912756%	0.021568978831%
8	81	0.044303562201%	0.083566915273%	81	0.255746836785%	0.511051437244%	78	0.021802025985%	0.043517469683%
9	81	0.084165908830%	0.143250676574%	81	0.522330536708%	0.850727199310%	81	0.043800891148%	0.072803999482%
10	81	0.143636729758%	0.220137233298%	81	0.852146743948%	1.334064921693%	81	0.072903332077%	0.118159190106%
11	81	0.224351429587%	0.334624570064%	81	1.334256538416%	2.039676844599%	81	0.118549017537%	0.171368484826%
12	81	0.339395125514%	0.490358776505%	81	2.044424009099%	2.893622784319%	81	0.173148464459%	0.248345461171%
13	81	0.492962252641%	0.718699300779%	81	2.894354375870%	4.587293803175%	81	0.249393048007%	0.376563017989%
14	81	0.723193229480%	1.075849681053%	81	4.600814937236%	6.512983844609%	81	0.378436317848%	0.557014916062%
15	81	1.109053944615%	1.607892124169%	82	6.549672306657%	10.188108100608%	81	0.562185633371%	0.810579392457%
16	81	1.616564878173%	2.527568379922%	80	10.190478387969%	14.333276222880%	81	0.810959218602%	1.089546535410%
17	81	2.547332350129%	3.944644614494%	81	14.381032633651%	24.262252049875%	81	1.097208943072%	1.693567486252%
18	81	3.988048935584%	6.580891721258%	83	24.552054426679%	36.850839134059%	81	1.703193202303%	2.681142552298%
19	81	6.593670267560%	17.792945703562%	79	37.378071624915%	84.486041872493%	81	2.696130802165%	4.989344441754%
20	81	18.339989375396%	731.585357539419%	81	85.036935686171%	2455.948873817830%	81	5.131988253524%	163.910275035051%
21									
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	20			20			20		
g	19.7209			17.6908			17.8955		
N	1,627			1,627			1,627		
Sigma (σg)	0.0606			0.0606			0.0606		
Mean (x̅)	4.1389%			19.4511%			1.2561%		

- The table above presents statistics regarding the discretization (i.e. Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63) of the non-binary risk indicators (see Article 5 of Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step perfomed calculating the ex-ante contributions at Euro Area Base (calculated in accordance with Articles 69 and 70 of Regulation (EU) No 806/2014 and Article 4 of Council Implementing Regulation (EU) 2015/81).
- The summary statistics (i.e. g, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2021 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

BU	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	543	1.0000	550.6352
2	542	550.9979	728.5903
3	542	728.7621	1,000.0000