2022 ex-ante contribution period

2022	CD (i)	2022 BRRD Component	2022 SRMR Component	2022 Final Calculated Amount (93.33% SRMR + 6.67% BRRD)	2022 Final Calculated Amount Adjusted for Newly Supervised Institutions (ii)	2022 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	245.009.100.761,14	490.018.201,52	391.267.628,94	397.854.292,13	397.854.292,13	374.375.788,69	489.911.591.876,36	442.445.572.552,28	557.359.775.936,90	595.766.538.835,56
BE	334.662.514.548,25	669.325.029,10	463.097.104,74	476.852.507,30	476.852.507,30	447.590.857,81	527.109.082.701,94	523.553.825.206,87	667.891.719.246,41	715.681.981.772,06
BG	35.386.881.822,00	70.773.763,64	13.780.645,59	17.582.086,57	17.582.086,57	17.569.149,27	20.431.757.725,25	17.797.351.093,25	19.300.609.261,29	21.697.912.004,25
CY	26.813.321.599,70	53.626.643,20	17.451.380,77	19.864.270,77	19.864.270,77	16.281.361,48	24.141.166.435,73	22.279.724.611,69	24.790.490.359,76	28.727.186.565,65
DE	2.097.192.796.770,56	4.194.385.593,54	3.531.539.733,22	3.575.751.552,11	3.575.751.552,11	3.378.136.527,21	4.087.035.129.908,97	3.880.922.839.807,38	5.055.035.312.067,53	5.253.664.115.092,30
EE	17.644.123.208,04	35.288.246,42	15.908.949,08	17.201.548,21	17.201.548,21	16.020.016,89	20.951.581.668,06	20.442.958.980,00	22.908.274.832,90	25.663.433.994,65
ES	830.306.700.659,75	1.660.613.401,32	1.186.928.679,68	1.218.523.450,61	1.218.523.450,61	1.132.660.647,38	1.327.252.804.285,69	1.316.938.581.387,56	1.711.639.798.842,19	1.808.055.794.980,43
FI	149.430.293.186,44	298.860.586,37	331.273.269,29	329.111.343,34	329.111.343,34	319.572.750,95	375.886.898.323,26	349.394.300.786,16	461.303.739.659,09	459.833.929.180,33
FR	1.409.688.040.988,62	2.819.376.081,98	4.931.569.368,77	4.790.686.076,54	4.790.686.076,54	4.661.046.867,66	5.343.495.315.946,49	5.163.217.884.473,38	7.013.302.879.420,74	6.810.440.080.039,45
GR	126.080.331.601,39	252.160.663,20	116.040.630,68	125.119.836,85	125.119.836,85	121.456.934,40	128.006.686.651,46	126.182.434.066,37	167.274.886.350,89	147.907.321.061,73
HR	29.801.046.155,83	59.602.092,31	17.778.065,22	20.567.727,82	20.567.727,82	20.567.713,33	24.204.772.794,84	22.434.958.861,91	25.409.530.497,09	27.051.809.847,77
IE	110.818.947.172,30	221.637.894,34	292.900.172,92	288.146.978,94	288.146.978,94	257.868.103,57	338.781.796.981,20	337.167.258.572,99	422.590.251.593,46	448.735.930.971,96
IT	828.542.856.210,00	1.657.085.712,42	1.335.461.980,27	1.356.914.283,20	1.356.914.783,20	1.356.567.673,28	1.550.049.380.227,62	1.486.947.465.645,37	1.914.897.605.360,21	1.989.437.025.557,27
LT	16.654.536.878,67	33.309.073,76	6.864.333,66	8.628.197,83	8.629.197,83	7.343.353,95	9.948.595.438,61	9.104.086.874,07	9.792.558.870,99	8.881.683.497,69
LU	36.413.835.844,48	72.827.671,69	344.451.666,62	326.334.346,16	326.334.929,49	323.388.897,10	403.521.743.795,82	392.575.966.802,10	494.929.013.113,46	499.719.808.972,75
LV	9.913.781.793,75	19.827.563,59	5.125.847,09	6.106.451,58	6.106.451,58	5.462.992,81	8.248.019.753,80	7.021.466.241,00	7.201.237.416,46	7.925.793.579,66
MT	14.779.175.340,15	29.558.350,68	7.892.401,43	9.337.520,24	9.337.520,24	8.417.520,25	12.818.468.760,67	10.173.635.308,35	10.845.366.378,31	12.182.617.011,44
NL	575.865.821.077,18	1.151.731.642,15	1.060.508.228,54	1.066.592.830,23	1.066.592.830,23	1.014.936.517,28	1.161.397.101.797,07	1.159.297.067.443,46	1.530.745.582.811,57	1.605.813.771.599,66
PT	167.424.818.640,24	334.849.637,28	145.620.696,60	158.242.266,95	158.242.266,95	158.058.891,33	169.359.398.330,32	163.879.341.899,17	208.935.713.415,09	212.655.557.677,01
SI	23.902.240.750,00	47.804.481,50	10.534.735,51	13.020.627,56	13.020.627,56	11.051.990,85	15.039.933.273,20	12.928.359.773,20	14.702.896.110,33	15.644.836.626,43
SK	40.455.745.723,55	80.911.491,45	27.578.302,85	31.135.626,53	31.135.626,53	26.991.746,69	33.018.169.740,40	32.552.121.526,68	39.690.046.182,84	41.755.061.682,50
BU	***7.126.786.910.732,04***	***14.253.573.821,46***	***14.253.573.821,47***	***14.253.573.821,47***	***14.253.575.904,80***	***13.675.366.302,18***	***16.070.609.396.416,80***	***15.497.257.201.913,20***	***20.380.547.287.727,50***	***20.737.242.190.550,50***

(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 2022 ex-ante contributions to the Single Resolution Fund are rounded to four decimals, with the exception of the figures for the final composite indicator and the risk adjustment factor which are rounded to 12 decimals 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).

2022 ex-ante contribution period
Additional Details (1)

	TARGET LEVEL		
2022	**CD (a)**	**Target Level Coefficient (b)**	**Target Level (c) = (a) x (b) / 8**
AT	245.009.100.761,14	1,60%	490.018.201,52
BE	334.662.514.548,25		669.325.029,10
BG	35.386.881.822,00		70.773.763,64
CY	26.813.321.599,70		53.626.643,20
DE	2.097.192.796.770,56		4.194.385.593,54
EE	17.644.123.208,04		35.288.246,42
ES	830.306.700.659,75		1.660.613.401,32
FI	149.430.293.186,44		298.860.586,37
FR	1.409.688.040.988,62		2.819.376.081,98
GR	126.080.331.601,39		252.160.663,20
HR	29.801.046.155,83		59.602.092,31
IE	110.818.947.172,30		221.637.894,34
IT	828.542.856.210,00		1.657.085.712,42
LT	16.654.536.878,67		33.309.073,76
LU	36.413.835.844,48		72.827.671,69
LV	9.913.781.793,75		19.827.563,59
MT	14.779.175.340,15		29.558.350,68
NL	575.865.821.077,18		1.151.731.642,15
PT	167.424.818.640,24		334.849.637,28
SI	23.902.240.750,00		47.804.481,50
SK	40.455.745.723,55		80.911.491,45
BU	*7.126.786.910.732,04*		*14.253.573.821,46*

Covered deposits (a) 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.

2022 ex-ante contribution period
Additional Details (1)

	DR 2015/63 ARTICLE 10(7) INSTITUTIONS			MORTGAGE CREDIT INSTITUTIONS & INVESTMENT FIRMS *	
2022	Target Level (d)	BAC Denominator (e)		Target Level (f)	BAC Denominator (g)
AT	485.569.201,52	447.684.784.425,93		484.761.201,52	442.489.497.403,49
BE	668.757.029,10	523.574.791.271,87		668.742.029,10	523.553.825.206,87
BG	70.408.763,64	18.054.095.558,25		70.358.763,64	17.797.351.093,25
CY	53.342.643,20	22.279.724.611,69		53.342.643,20	22.279.724.611,69
DE	4.163.996.593,54	3.883.842.560.598,99		4.163.451.593,54	3.880.923.584.063,38
EE	35.243.246,42	20.442.958.980,00		35.243.246,42	20.442.958.980,00
ES	1.659.023.401,32	1.317.005.556.487,43		1.659.022.401,32	1.316.971.113.455,43
FI	298.760.586,37	375.286.898.323,26		298.760.586,37	375.286.898.323,26
FR	2.815.796.081,98	5.321.496.504.554,60		2.815.698.081,98	5.320.476.359.791,80
GR	251.957.663,20	126.182.434.066,37		251.957.663,20	126.182.434.066,37
HR	59.420.092,31	22.434.958.861,91		59.420.092,31	22.434.958.861,91
IE	221.380.894,34	337.167.258.572,99		221.380.894,34	337.167.258.572,99
IT	1.647.739.712,42	1.487.280.470.749,37		1.647.687.712,42	1.486.947.465.645,37
LT	33.226.073,76	9.104.086.874,07		33.226.073,76	9.104.086.874,07
LU	71.143.671,69	392.957.005.450,65		71.113.671,69	392.575.966.802,10
LV	19.688.563,59	7.021.466.241,00		19.688.563,59	7.021.466.241,00
MT	29.226.350,68	10.469.269.933,78		29.176.350,68	10.173.635.308,35
NL	1.151.312.642,15	1.159.584.853.425,46		1.151.262.642,15	1.159.297.067.443,46
PT	333.974.637,28	164.385.431.395,76		333.916.637,28	163.879.341.899,17
SI	47.451.481,50	12.928.359.773,20		47.451.481,50	12.928.359.773,20
SK	80.818.491,45	32.552.121.526,68		80.818.491,45	32.552.121.526,68
BU	*14.198.237.821,46*	*15.691.735.591.683,30*		*14.196.478.821,46*	*15.680.482.567.993,80*

- 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 2022 SRF ex-ante contribution is equal to 6.67% of the BRRD contribution plus 93.33% of the SRMR contribution.

* For the purpose of this annex, investment firms are defined as investment firms authorized to carry out only limited services and activities (Field 1C8 of the SRF data reporting form is set to "Yes").

- 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 2022 SRF ex-ante contribution is equal to 6.67% of the BRRD contribution plus 93.33% of the SRMR contribution.

2022 ex-ante contribution period
Additional Details (1)

2022	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	484.713.559,62	442.445.572.552,28	595.766.538.835,56	112,550650895850	891,285144585959
BE	668.742.029,10	523.553.825.206,87	715.681.981.772,06	205,829675071625	893,912976641602
BG	70.358.763,64	17.797.351.093,25	21.697.912.004,25	338,269776225000	893,013349460738
CY	53.342.643,20	22.279.724.611,69	28.727.186.565,65	206,141957872978	863,176729795100
DE	4.163.450.795,60	3.880.922.839.807,38	5.253.664.115.092,30	49,687493770367	946,813459864221
EE	35.243.246,42	20.442.958.980,00	25.663.433.994,65	196,104718996609	882,488319139723
ES	1.658.981.419,84	1.316.938.581.387,56	1.808.055.794.980,43	145,899951114454	984,343946407590
FI	288.454.221,22	349.394.300.786,16	459.833.929.180,33	377,180672442417	940,893231137931
FR	2.774.085.064,65	5.163.217.884.473,38	6.810.440.080.039,45	147,771294082873	954,116361318520
GR	251.957.663,20	126.182.434.066,37	147.907.321.061,73	245,804705603779	993,574867365595
HR	59.420.092,31	22.434.958.861,91	27.051.809.847,77	334,478580557093	934,165246468283
IE	221.380.894,34	337.167.258.572,99	448.735.930.971,96	221,776656897180	930,626714392389
IT	1.647.687.712,42	1.486.947.465.645,37	1.989.437.025.557,27	171,584811466286	974,100186496984
LT	33.226.073,76	9.104.086.874,07	8.881.683.497,69	564,115471939993	882,280610256794
LU	71.113.671,69	392.575.966.802,10	499.719.808.972,75	274,524881122410	921,436360323937
LV	19.688.563,59	7.021.466.241,00	7.925.793.579,66	413,436264991313	944,827657731520
MT	29.176.350,68	10.173.635.308,35	12.182.617.011,44	196,460854076678	905,792755210097
NL	1.151.262.642,15	1.159.297.067.443,46	1.605.813.771.599,66	235,515338620766	950,277846174289
PT	333.916.637,28	163.879.341.899,17	212.655.557.677,01	308,890532188385	968,588807170670
SI	47.451.481,50	12.928.359.773,20	15.644.836.626,43	397,879265614549	856,239137726844
SK	80.818.491,45	32.552.121.526,68	41.755.061.682,50	407,374647423947	915,220196277448
BU	*14.113.501.202,77*	*15.497.257.201.913,20*	*20.380.547.287.727,50*	*105,768282062283*	*993,798001532351*

- 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 tables "Additional Details" and (3) the details provided in the tables on Information on the discretization of the risk indicators.

- The 2022 SRF ex-ante contribution is equal to 6.67% of the BRRD contribution plus 93.33% of the SRMR contribution plus EUR 50,000 in case of an Article 8.5 Institution.

2022 ex-ante contribution period
Additional Details (2)

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
5/9	7/9	1

BRRD v. SRMR	
Share of BRRD	6,67%
Share of SRMR	93,33%

2022 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	9	0,8185%	4,2785%	8	8,6951%	12,9292%	12	0,6768%	25,8729%
2	9	4,2789%	5,1648%	8	13,2070%	14,0190%	12	26,0653%	37,4605%
3	9	5,1648%	5,5094%	8	14,1894%	15,3700%	12	37,4756%	41,0083%
4	8	5,5096%	6,4253%	8	15,4089%	16,0529%	11	41,0322%	47,3176%
5	8	6,4465%	7,0144%	8	16,0627%	17,0165%	11	47,4719%	54,2673%
6	8	7,0774%	7,3575%	8	17,0371%	18,0617%	11	54,2989%	58,5452%
7	8	7,3605%	7,9341%	8	18,0722%	19,0209%	11	58,5454%	61,5855%
8	8	7,9346%	8,6841%	7	19,0566%	20,2969%	11	62,0615%	177,2594%
9	8	8,6944%	9,1434%	7	20,3172%	21,7299%			
10	8	9,1886%	13,1430%	7	21,8180%	24,9692%			
11	8	13,1972%	60,7370%	7	24,9771%	32,3625%			
12				7	33,4707%	514,2065%			
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.	11			12			8		
g	3,5085			6,6844			-0,1695		
N	91			91			91		
Sigma (σg)	0,2485			0,2485			0,2485		
Mean ($\overline{x}$)	8,3633%			27,6434%			45,6198%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean ($\overline{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	4	55,4617%	101,4028%	8	€ 7.497.462	€ 100.414.890
2	12	110,6218%	139,1236%	8	€ 102.435.506	€ 195.063.153
3	8	139,1459%	150,1524%	8	€ 195.214.767	€ 296.706.741
4	8	150,4568%	156,7977%	8	€ 297.543.369	€ 356.105.185
5	8	157,1417%	173,8919%	8	€ 356.859.202	€ 410.746.607
6	3	176,7708%	185,3222%	8	€ 413.296.688	€ 513.985.818
7	13	187,5562%	200,7272%	8	€ 524.129.404	€ 862.484.454
8	7	200,7757%	208,9562%	7	€ 863.381.566	€ 1.394.672.572
9	7	209,0044%	251,7008%	7	€ 1.395.821.520	€ 2.557.608.924
10	7	252,0935%	313,5611%	7	€ 2.567.434.985	€ 3.973.829.821
11	7	314,9988%	374,9499%	7	€ 4.024.021.656	€ 8.961.791.805
12	7	377,1082%	113803391,9506%	7	€ 8.976.031.052	€ 72.107.863.005
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30						
Bin min.	1			1		
Bin max.	12			12		
g	6,4137			4,5447		
N	91			91		
Sigma (σg)	0,2485			0,2485		
Mean (x̅)	2198010,1058%			€ 3.193.265.337		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	75	0,00000000%	0,00000116%	75	0,00000000%	0,00000075%	75	0,00000000%	0,00000067%
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3									
4									
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10	2	0,00000137%	0,05023267%	2	0,00000323%	0,48199751%	2	0,00000090%	0,03589589%
11	7	0,06403792%	1,09160849%	7	0,48828446%	4,89353414%	7	0,03833451%	0,33851775%
12	7	1,09214526%	44,70059155%	7	6,27708255%	212,39316408%	7	0,44503933%	9,06442830%
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30									
Bin min.	1			1			1		
Bin max.	12			12			12		
g	7,4859			6,9552			5,2950		
N	91			91			91		
Sigma (σg)	0,2485			0,2485			0,2485		
Mean (x̅)	0,6991%			3,1192%			0,1844%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	10	0,00000000%	8,30980700%	10	0,00000000%	32,81812254%	11	0,00000000%	3,06364999%
2	9	8,31662618%	24,20862322%	9	33,03642281%	115,37633715%	10	3,09571196%	8,74824829%
3	9	24,21595393%	29,73178860%	9	115,37894455%	173,86022274%	10	8,77774564%	14,81205600%
4	9	29,87420703%	38,40699719%	9	174,59449717%	201,20285450%	10	14,91941115%	19,99664447%
5	9	38,41003048%	42,61914915%	9	202,31284081%	252,78905643%	10	20,27385578%	24,60422800%
6	9	43,15918802%	55,37258851%	9	253,08659705%	339,82212202%	10	24,61052753%	31,84135408%
7	9	55,77262211%	68,90730441%	9	340,52068333%	404,03588547%	10	31,88951140%	36,45487260%
8	9	68,90759662%	88,90586844%	9	404,04021565%	504,23546636%	10	36,47259611%	40,79984362%
9	9	89,08718163%	127,90385176%	9	504,26690333%	649,00786840%	10	40,80869574%	132,12730689%
10	9	131,75377257%	301,91058916%	9	649,07573952%	2657,39451060%			
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Bin min.	1			1			1		
Bin max.	10			10			9		
g	1,3029			1,6311			0,5312		
N	91			91			91		
Sigma (σg)	0,2485			0,2485			0,2485		
Mean (x̅)	57,2405%			323,0390%			23,6869%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	17	0,00000000%	0,00058975%	17	0,00000000%	0,00339815%	17	0,00000000%	0,00011798%
2				1	0,00352928%	0,01509362%	1	0,00018662%	0,00097767%
3	7	0,00077605%	0,04086868%	9	0,02607143%	0,39002965%	9	0,00172704%	0,02660611%
4	8	0,04386263%	0,14057185%	8	0,40137544%	0,87655329%	8	0,02662581%	0,06949080%
5	8	0,14281845%	0,23456351%	8	0,94609685%	1,59502116%	8	0,08099956%	0,16013384%
6	8	0,24067401%	0,40247689%	8	1,63855819%	2,61069748%	8	0,16193465%	0,24596833%
7	8	0,42142446%	0,69428976%	8	2,71857542%	4,60588572%	8	0,24752273%	0,36027807%
8	7	0,69701432%	0,92155948%	8	4,61226768%	8,11304163%	8	0,36059543%	0,51120247%
9	7	0,93462073%	1,74351996%	8	8,41872403%	12,96365591%	8	0,51475852%	0,99990726%
10	7	1,75255155%	2,48325040%	8	12,96596190%	28,93342978%	8	1,00250391%	1,72126293%
11	7	2,48328303%	6,40190681%	8	31,36828962%	169,63179373%	8	1,81441566%	9,04195331%
12	7	6,69502550%	37,37058141%						
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Bin min.	1			1			1		
Bin max.	12			11			11		
g	3,9360			3,5277			2,4547		
N	91			91			91		
Sigma (σg)	0,2485			0,2485			0,2485		
Mean (x̅)	1,8235%			9,3904%			0,5488%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

AT	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	31	71,1318	564,2129
2	30	568,7538	695,3106
3	30	695,4788	1.000,0000

2022 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	4	1,2432%	4,9353%	4	9,0468%	15,4350%	4	7,2497%	21,7627%
2	4	4,9363%	7,0263%	4	15,4596%	15,9213%	4	21,9661%	26,1645%
3	4	7,0275%	7,7229%	4	16,1178%	18,6993%	4	26,1716%	34,1177%
4	3	7,7251%	7,8567%	3	18,8139%	21,0185%	4	34,1359%	42,3143%
5	3	7,8832%	8,5231%	3	21,2475%	23,1215%	4	42,7538%	48,1442%
6	3	8,7789%	10,7846%	3	23,4234%	34,1939%	4	48,2228%	59,9306%
7	3	10,7925%	16,1102%	3	34,7208%	39,0606%	3	60,5391%	129,6134%
8	3	16,1435%	51,8385%	3	43,1182%	80,8069%			
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Bin min.	1			1			1		
Bin max.	8			8			7		
g	2,3814			1,5600			0,5319		
N	27			27			27		
Sigma (σg)	0,4226			0,4226			0,4226		
Mean (x̅)	9,0051%			24,9294%			38,5952%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	65,4314%	136,5890%	4	€ -	€ 93.577.875
2	4	143,6684%	174,6213%	4	€ 95.130.514	€ 244.517.011
3	4	174,6953%	191,6251%	4	€ 245.174.119	€ 388.559.551
4	3	193,8808%	208,0499%	3	€ 391.808.032	€ 685.277.753
5	3	208,9553%	246,2655%	3	€ 687.730.177	€ 1.447.632.816
6	3	249,9534%	280,4103%	3	€ 1.456.218.122	€ 6.371.611.057
7	3	286,8099%	486,8422%	3	€ 14.246.835.002	€ 35.561.269.208
8	3	487,0965%	1335,8506%	3	€ 36.253.252.404	€ 110.610.292.682
9						
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28						
29						
30						
Bin min.	1			1		
Bin max.	8			8		
g	2,2834			1,8314		
N	27			27		
Sigma (σg)	0,4226			0,4226		
Mean (x̄)	269,2215%			€ 9.345.707.459		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	16	0,00000000%	0,00706254%	16	0,00000000%	0,00658587%	16	0,00000000%	0,00350479%
2									
3									
4									
5									
6	2	0,00952404%	0,03728332%	2	0,04025984%	0,28121450%	2	0,00363639%	0,01353382%
7	3	0,04252337%	0,52279800%	3	0,32559477%	1,60711449%	3	0,02013714%	0,11419637%
8	3	0,70194950%	1,20484860%	3	1,67797170%	5,88057453%	3	0,19512074%	0,52114459%
9	3	1,84523240%	7,21692933%	3	8,83303830%	30,46112384%	3	0,63072476%	3,62393323%
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30									
Bin min.	1			1			1		
Bin max.	9			9			9		
g	3,1379			2,8177			2,9026		
N	27			27			27		
Sigma (σg)	0,4226			0,4226			0,4226		
Mean (x̅)	0,5091%			2,4809%			0,1792%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	7	0,00000000%	0,06439663%	7	0,00000000%	0,00665713%	7	0,00000000%	0,00570640%
2	1	0,06507217%	5,23172519%	1	0,04111535%	30,55232424%	1	0,00778556%	2,29740401%
3	4	5,45961515%	14,83977535%	4	30,73638478%	76,14048528%	4	2,73694202%	5,63621306%
4	4	15,38387018%	27,73469057%	4	78,77035540%	123,92677379%	4	6,18327040%	7,75882256%
5	4	27,75443114%	33,66525562%	4	130,86486790%	217,26739401%	4	9,43611955%	16,16824936%
6	4	35,53607349%	57,73947628%	4	218,47006317%	320,83764634%	4	16,36020166%	22,64336764%
7	3	61,50665108%	126,55485403%	3	322,88071121%	732,90263794%	3	23,25509314%	42,78401384%
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Bin min.	1			1			1		
Bin max.	7			7			7		
g	0,9839			0,5477			0,5756		
N	27			27			27		
Sigma (σg)	0,4226			0,4226			0,4226		
Mean (x̄)	24,3958%			125,5673%			9,0159%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,01204460%	6	0,00000000%	0,08285202%	6	0,00000000%	0,00295807%
2				2	0,08604917%	0,51083164%	2	0,00467899%	0,08650946%
3	3	0,01584943%	0,18480126%	4	0,55526855%	2,92456563%	4	0,08671381%	0,21810576%
4	3	0,21843151%	0,53264700%	3	3,19722019%	3,96411422%	3	0,21821460%	0,23673737%
5	3	0,56931674%	0,92282088%	3	4,57327399%	5,90094039%	3	0,26422451%	0,36026368%
6	3	0,99553123%	1,41855903%	3	5,98589041%	17,45103526%	3	0,38043292%	1,13971734%
7	3	1,53010700%	3,81356388%	3	18,15187743%	33,44827555%	3	1,17020344%	2,73013770%
8	3	3,88179752%	5,33801922%	3	33,53289879%	97,80543333%	3	2,74302520%	5,99858948%
9	3	6,89442153%	26,09123779%						
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Bin min.	1			1			1		
Bin max.	9			8			8		
g	2,7491			1,7077			1,4964		
N	27			27			27		
Sigma (σg)	0,4226			0,4226			0,4226		
Mean (x̅)	2,5417%			10,6414%			0,7181%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	19,5000	409,3214
2	9	459,5357	744,3036
3	9	746,9464	1.000,0000

2022 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	2	1,7078%	7,1460%	2	11,8157%	16,3914%	3	12,3058%	38,1939%
2	2	7,1469%	8,3735%	2	16,9206%	17,5964%	3	45,2233%	50,9329%
3	2	8,3789%	9,7821%	2	17,9711%	19,3493%	3	51,3982%	55,8762%
4	2	9,8045%	10,2300%	2	19,6218%	20,7601%	3	56,2233%	64,2577%
5	2	10,3096%	11,0114%	2	20,8780%	21,9938%	2	64,7510%	94,5608%
6	2	11,2436%	13,2490%	2	22,0442%	25,5186%			
7	2	13,2995%	44,0925%	2	25,6420%	34,6344%			
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Bin min.	1			1			1		
Bin max.	7			7			5		
g	1,6018			1,3806			-0,1333		
N	14			14			14		
Sigma (σg)	0,5314			0,5314			0,5314		
Mean (x̅)	10,3829%			20,9643%			51,2511%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	2	86,0021%	209,1888%	2	€ 43.042.189	€ 66.183.193
2	2	216,0402%	253,4965%	2	€ 67.350.333	€ 115.112.450
3	2	253,9172%	275,7175%	2	€ 119.298.441	€ 260.679.872
4	2	288,9767%	348,1985%	2	€ 275.246.479	€ 461.309.400
5	2	387,3244%	474,3072%	2	€ 461.756.740	€ 882.230.315
6	2	489,9385%	642,7652%	2	€ 922.768.109	€ 1.360.952.864
7	2	1085,6070%	2066,1655%	2	€ 1.622.240.548	€ 5.518.944.998
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Bin min.	1			1		
Bin max.	7			7		
g	1,2977			1,4168		
N	14			14		
Sigma (σg)	0,5314			0,5314		
Mean (x̅)	449,3207%			€ 689.041.689		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	8	0,00000000%	0,08820163%	8	0,00000000%	0,10035668%	8	0,00000000%	0,04308392%
2									
3									
4									
5	2	0,09347008%	0,18292715%	2	0,46338914%	0,81728023%	2	0,05580670%	0,09151613%
6	2	0,18321428%	0,56537846%	2	0,82796472%	2,68974402%	2	0,09277493%	0,29775949%
7	2	0,63813714%	3,16807937%	2	2,88626062%	13,03006321%	2	0,34610813%	0,65475096%
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Bin min.	1			1			1		
Bin max.	7			7			7		
g	2,5679			2,5515			1,6296		
N	14			14			14		
Sigma (σg)	0,5314			0,5314			0,5314		
Mean (x̅)	0,3201%			1,3453%			0,1047%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	8,37981409%	3	0,00000000%	46,87749036%	3	0,00000000%	4,66090538%
2	3	8,38767065%	13,06508795%	3	47,86644553%	73,41815582%	3	4,75920149%	6,78382431%
3	2	13,15346507%	26,36664818%	2	73,50373382%	102,20475548%	3	6,92760049%	15,23398593%
4	2	26,66829852%	32,10619065%	2	106,47708154%	132,29311021%	3	15,25856493%	26,42533383%
5	2	32,11090907%	48,00280244%	2	142,80941274%	249,12465149%	2	28,13797370%	38,19166549%
6	2	55,91108320%	98,32351095%	2	254,56554136%	706,67919505%			
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Bin min.	1			1			1		
Bin max.	6			6			5		
g	0,6233			1,0704			0,3086		
N	14			14			14		
Sigma (σg)	0,5314			0,5314			0,5314		
Mean (x̅)	24,0922%			118,1451%			12,8166%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	6	0,00000000%	0,01603734%	6	0,00000000%	0,10555971%	6	0,00000000%	0,00373582%
2									
3				2	0,12347184%	0,79902354%			
4	2	0,02156553%	0,19680812%	2	1,02293963%	1,45059057%	2	0,00391534%	0,05696096%
5	2	0,22234235%	0,26486372%	2	1,57915092%	4,23341829%	2	0,11708845%	0,14816682%
6	2	0,31747042%	0,75586531%	2	4,32477704%	6,49844059%	2	0,16434055%	0,49686211%
7	2	0,80157567%	2,47177308%				2	0,51122334%	1,34149178%
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30									
Bin min.	1			1			1		
Bin max.	7			6			7		
g	1,4878			1,1555			1,2697		
N	14			14			14		
Sigma (σg)	0,5314			0,5314			0,5314		
Mean (x̅)	0,2956%			1,3729%			0,1538%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	23,2000	319,2000
2	5	511,6000	783,5500
3	4	883,4500	1.000,0000

2022 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	2,1235%	7,6810%	2	9,7189%	13,8911%	2	16,3072%	33,8080%
2	2	7,6830%	7,9465%	2	14,4164%	14,7147%	2	35,3550%	49,0538%
3	2	7,9474%	8,8846%	2	15,1312%	20,5790%	2	49,8733%	54,6715%
4	1	8,8897%	8,9031%	2	20,8201%	26,7142%	2	55,3790%	59,8502%
5	1	8,9155%	10,4122%	1	27,1899%	45,4296%	1	61,0304%	74,0967%
6	1	11,5191%	18,7045%						
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30									
Bin min.	1			1			1		
Bin max.	6			5			5		
g	0,9896			0,5534			-0,2286		
N	9			9			9		
Sigma (σg)	0,5916			0,5916			0,5916		
Mean (x̅)	8,3526%			18,4528%			46,5271%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	108,9925%	189,0045%	2	€ 80.851.383	€ 146.516.457
2	2	204,3426%	237,1341%	2	€ 347.248.049	€ 428.344.497
3	2	237,4659%	281,7113%	2	€ 431.623.116	€ 1.681.728.613
4	1	380,2253%	417,6381%	1	€ 1.742.557.117	€ 3.502.717.827
5	1	451,4338%	562,6703%	1	€ 3.578.352.983	€ 4.808.595.770
6	1	640,4791%	680,1973%	1	€ 5.053.141.503	€ 5.960.690.383
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Bin min.	1			1		
Bin max.	6			6		
g	0,9710			1,0186		
N	9			9		
Sigma (σg)	0,5916			0,5916		
Mean (x̅)	318,3987%			€ 1.516.598.299		

- 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 Commission Delegated Regulation (EU) 2015/63).
- The statistics presented in this table correspond only to the discretization step performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,00951534%	6	0,00000000%	0,00949075%	6	0,00000000%	0,00310262%
2									
3									
4	1	0,01167986%	0,37934508%	1	0,01549477%	0,44423750%	1	0,00421971%	0,06056204%
5	1	0,38148546%	3,22384575%	1	1,90862570%	7,51082055%	1	0,14725880%	0,45486376%
6	1	3,35579051%	4,63001719%	1	14,81701890%	26,23721324%	1	0,53202558%	2,13297574%
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Bin min.	1			1			1		
Bin max.	6			6			6		
g	2,0234			1,9610			2,0022		
N	9			9			9		
Sigma (σg)	0,5916			0,5916			0,5916		
Mean (x̅)	0,4190%			2,0952%			0,1854%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	2	1,15044804%	14,13241990%	2	18,79407131%	68,23379376%	2	0,10015010%	7,23788228%
2	2	14,14980864%	21,69441370%	2	72,99127094%	118,93675635%	2	7,63099528%	8,47717407%
3	2	21,86745451%	23,67131469%	2	118,97145225%	140,19457301%	2	8,49468170%	9,96245558%
4	2	23,70175872%	27,14172030%	2	146,68454157%	170,08550095%	2	11,42461765%	13,60167398%
5	1	27,19741832%	33,95465990%	1	189,72665676%	280,69689706%	1	14,36453027%	19,29373469%
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Bin min.	1			1			1		
Bin max.	5			5			5		
g	-0,4485			-0,2860			-0,3025		
N	9			9			9		
Sigma (σg)	0,5916			0,5916			0,5916		
Mean (x̄)	19,5026%			115,8642%			9,0348%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	3	0,00000000%	0,05440689%	3	0,00000000%	0,32488245%	3	0,00000000%	0,01103032%
2	1	0,06840213%	0,08182355%	1	0,33741925%	0,47729940%	1	0,01744748%	0,03462812%
3	2	0,08530560%	0,09182843%	2	0,49958206%	0,64409323%	2	0,03755669%	0,05299535%
4	1	0,09460726%	0,27345186%	2	0,65240439%	1,63779203%	2	0,05302278%	0,13704912%
5	1	0,31211987%	0,35267024%	1	1,77305666%	2,76319906%	1	0,14213537%	0,18322193%
6	1	0,42239000%	0,47727979%						
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Bin min.	1			1			1		
Bin max.	6			5			5		
g	1,0744			0,6672			0,6592		
N	9			9			9		
Sigma (σg)	0,5916			0,5916			0,5916		
Mean (x̅)	0,1289%			0,6279%			0,0513%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	356,2000	500,5000
2	3	533,8000	694,7500
3	3	778,0000	1.000,0000

2022 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	50	0,7250%	5,1499%	47	6,2602%	12,2532%	61	0,6984%	33,3752%
2	50	5,1499%	6,2098%	47	12,2554%	13,0054%	61	33,5710%	43,6775%
3	50	6,2099%	6,8394%	47	13,0105%	13,5742%	61	43,6887%	48,4317%
4	49	6,8396%	7,2011%	47	13,5748%	13,9815%	61	48,4413%	50,9964%
5	51	7,2055%	7,5042%	47	13,9834%	14,3941%	61	51,0171%	53,3869%
6	50	7,5074%	7,8159%	47	14,3982%	14,7452%	61	53,3883%	55,1346%
7	50	7,8163%	8,0693%	47	14,7453%	15,0988%	61	55,1414%	56,5257%
8	48	8,0693%	8,2574%	47	15,1027%	15,4567%	61	56,5285%	58,1832%
9	46	8,2591%	8,4880%	47	15,4592%	15,8447%	61	58,2009%	60,0330%
10	53	8,4989%	8,7091%	46	15,8450%	16,1914%	61	60,0347%	62,3718%
11	47	8,7100%	8,9936%	46	16,1914%	16,6430%	61	62,4154%	65,0739%
12	51	8,9992%	9,3092%	46	16,6432%	17,1898%	60	65,0759%	69,9318%
13	48	9,3094%	9,7005%	46	17,1902%	17,9897%	60	69,9985%	202,9955%
14	50	9,7177%	10,3591%	46	18,0011%	19,1089%			
15	49	10,3768%	11,3190%	46	19,1116%	20,4784%			
16	49	11,3734%	45,1893%	46	20,5268%	23,9419%			
17				46	23,9449%	157,8763%			
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Bin min.	1			1			1		
Bin max.	16			17			13		
g	3,8680			6,3845			-0,4668		
N	791			791			791		
Sigma (σg)	0,0868			0,0868			0,0868		
Mean (x̄)	8,4489%			16,8819%			54,2122%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	44	61,2541%	131,5367%	47	€ -	€ 103.725.787
2	44	131,6622%	139,5560%	47	€ 104.069.467	€ 136.849.675
3	44	139,5561%	144,9234%	47	€ 136.859.127	€ 163.654.890
4	44	145,1323%	152,1158%	47	€ 163.785.463	€ 187.876.670
5	44	152,1184%	157,4687%	47	€ 187.923.919	€ 213.973.001
6	44	157,5369%	165,0022%	47	€ 213.980.876	€ 244.689.727
7	44	165,1543%	172,5605%	47	€ 244.924.333	€ 283.732.248
8	44	172,5811%	177,6234%	47	€ 283.796.357	€ 324.188.735
9	44	177,6250%	185,1430%	47	€ 324.189.859	€ 370.610.175
10	44	185,1466%	193,0678%	46	€ 370.621.373	€ 448.308.966
11	44	193,1734%	205,1747%	46	€ 448.541.290	€ 531.876.107
12	44	205,3728%	214,8407%	46	€ 531.890.049	€ 661.172.820
13	44	214,9207%	228,9771%	46	€ 661.190.305	€ 809.535.011
14	44	229,0274%	246,0010%	46	€ 810.536.129	€ 1.155.185.825
15	44	246,1419%	281,0390%	46	€ 1.158.712.637	€ 1.819.151.511
16	44	281,0514%	326,2395%	46	€ 1.835.992.601	€ 5.781.323.292
17	44	326,2866%	427,2836%	46	€ 5.789.876.209	€ 399.949.538.660
18	43	427,3506%	15928,6972%			
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	PILLAR II	PILLAR III
Bin min.	1	1
Bin max.	18	17
g	20,1274	9,8546
N	791	791
Sigma (σg)	0,0868	0,0868
Mean (x̄)	238,0763%	€ 4.299.760.728

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	749	0,00000000%	0,00012878%	749	0,00000000%	0,00010836%	749	0,00000000%	0,00002859%
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17	42	0,00013336%	40,06917748%						
18				42	0,00017592%	257,03014597%	42	0,00004050%	11,75471865%
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Bin min.	1			1			1		
Bin max.	17			18			18		
g	9,2396			10,4875			10,3318		
N	791			791			791		
Sigma (σg)	0,0868			0,0868			0,0868		
Mean (x̅)	0,3470%			1,8483%			0,1105%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	47	0,00000000%	11,02871836%	47	0,00000000%	57,98221666%	47	0,00000000%	4,42223646%
2	47	11,02951350%	21,12926756%	47	58,39619025%	114,39490335%	47	4,44022794%	9,25615405%
3	47	21,13459232%	23,64930671%	47	114,39495024%	138,70990798%	47	9,26671646%	12,42836322%
4	47	23,65894200%	25,67723563%	47	138,90528102%	156,76015892%	47	12,48363353%	14,21143352%
5	47	25,67824425%	27,28305349%	47	156,78193811%	167,60589394%	47	14,24342559%	15,14731597%
6	47	27,28678536%	28,92991870%	47	167,66657845%	176,36572671%	47	15,15135748%	15,98800823%
7	47	28,93469269%	30,23111207%	47	176,38004787%	186,02592928%	47	15,99055354%	16,85255209%
8	47	30,23117488%	31,33600396%	47	186,02604257%	197,25962776%	47	16,85334764%	17,54648393%
9	47	31,33807486%	32,55444805%	47	197,26027327%	208,05005566%	47	17,54758163%	18,22940929%
10	46	32,56519514%	33,69179073%	46	208,10310877%	218,04927917%	46	18,22966203%	18,85087780%
11	46	33,69518173%	34,95136835%	46	218,05919257%	227,68209911%	46	18,85248454%	19,53560632%
12	46	34,95359823%	36,37227350%	46	227,81882983%	238,06916315%	46	19,53627943%	20,31146085%
13	46	36,37251651%	38,10805958%	46	238,08401894%	250,02547171%	46	20,32919928%	21,10741181%
14	46	38,11908776%	40,01711859%	46	250,03509974%	266,72799689%	46	21,10772341%	22,04413458%
15	46	40,02333808%	43,02102170%	46	266,73769756%	293,13522370%	46	22,05723184%	23,48191154%
16	46	43,02585596%	51,43543386%	46	293,37340273%	350,97508372%	46	23,48442939%	26,96919234%
17	46	51,49791377%	716,81364766%	46	351,15669031%	5306,23474793%	46	27,00073582%	245,99301914%
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Bin min.	1			1			1		
Bin max.	17			17			17		
g	7,0774			7,0493			8,2159		
N	791			791			791		
Sigma (σg)	0,0868			0,0868			0,0868		
Mean (x̄)	34,3264%			218,2095%			18,0918%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	212	0,00000000%	0,00004223%	212	0,00000000%	0,00026206%	212	0,00000000%	0,00001165%
2									
3									
4									
5	8	0,00005699%	0,00217765%	8	0,00034176%	0,01699188%	8	0,00003235%	0,00152401%
6	44	0,00230378%	0,02264112%	44	0,01699276%	0,14630729%	44	0,00154360%	0,01184508%
7	44	0,02282073%	0,06049248%	44	0,14657132%	0,36285558%	44	0,01184856%	0,03328182%
8	44	0,06124951%	0,09619614%	44	0,36322293%	0,59645322%	44	0,03329358%	0,05237960%
9	44	0,09626266%	0,14628608%	44	0,60052134%	0,98428593%	44	0,05267143%	0,08436045%
10	44	0,14636974%	0,22235925%	44	0,98480267%	1,42977936%	44	0,08467083%	0,12639517%
11	44	0,22235926%	0,32949831%	44	1,44188009%	2,03037018%	44	0,12690357%	0,18406917%
12	44	0,32973585%	0,53420440%	44	2,03410540%	3,30258590%	44	0,18408139%	0,27421718%
13	44	0,53599050%	0,78822089%	44	3,30280281%	5,10284143%	44	0,27573787%	0,43474848%
14	44	0,79210343%	1,38315972%	44	5,10310223%	8,40768121%	44	0,43761645%	0,71207095%
15	44	1,39711363%	2,43392502%	44	8,40877680%	14,94519728%	44	0,71259444%	1,12692499%
16	44	2,43576265%	3,80765581%	44	14,94532925%	23,97313897%	44	1,13327037%	1,96018016%
17	44	3,87147859%	8,59007171%	44	24,36366566%	54,39795715%	44	1,96507513%	4,09456756%
18	43	8,59815340%	577,94387008%	43	54,60977380%	2206,19608237%	43	4,12624302%	83,95350325%
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30									
Bin min.	1			1			1		
Bin max.	18			18			18		
g	12,6071			12,9438			10,7772		
N	791			791			791		
Sigma (σg)	0,0868			0,0868			0,0868		
Mean (x̅)	2,9076%			14,9189%			1,0123%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

DE	PILLAR IV IPS BINNING		
Bin	no.	min.	max.
1	263	1,0000	588,6471
2	265	589,0551	749,4338
3	263	749,8419	1.000,0000

2022 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	1,4919%	9,7472%	2	9,5751%	23,1472%	1	16,7553%	29,9112%
2	1	9,7610%	10,1341%	1	28,6111%	30,3366%	1	32,5638%	35,7960%
3	1	10,1360%	11,2338%	1	33,7856%	55,9334%	1	36,2578%	42,9699%
4	1	11,2556%	12,5570%				1	44,5206%	71,6197%
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Bin min.	1			1			1		
Bin max.	4			3			4		
g	-0,6429			-0,1410			0,3372		
N	4			4			4		
Sigma (σg)	0,5855			0,5855			0,5855		
Mean (x̅)	8,9700%			25,1520%			36,1009%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	90,6497%	148,9731%	1	€ 995.043.051	€ 1.443.020.146
2	1	167,7693%	188,0601%	1	€ 1.559.862.065	€ 1.663.896.151
3	1	188,0897%	189,8632%	1	€ 1.677.111.805	€ 2.253.488.554
4	1	193,1989%	197,0745%	1	€ 2.345.058.845	€ 4.512.732.195
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Bin min.	1			1		
Bin max.	4			4		
g	-0,7017			0,4479		
N	4			4		
Sigma (σg)	0,5855			0,5855		
Mean (x̅)	179,1650%			€ 1.794.271.455		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00418613%	0,05997690%	1	0,10560966%	0,17215577%	1	0,00347109%	0,01766193%
2	1	0,06471230%	0,10382849%	1	0,18327787%	1,09020359%	1	0,01852627%	0,03943755%
3	1	0,20241570%	0,56716392%	1	1,10465154%	1,30787318%	1	0,09509847%	0,58291224%
4	1	1,26252828%	3,35131148%	1	1,79612395%	6,67051205%	1	0,61930378%	0,80964668%
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Bin min.	1			1			1		
Bin max.	4			4			4		
g	0,7143			0,6895			0,6889		
N	4			4			4		
Sigma (σg)	0,5855			0,5855			0,5855		
Mean (x̅)	0,5208%			1,9208%			0,1969%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	2	4,96416388%	30,78735344%	1	61,94425577%	69,59516577%	2	0,41989083%	11,41724448%
2	1	30,81920404%	34,96071757%	1	89,01676815%	124,66057542%	1	12,25860053%	13,21636243%
3	1	35,13965835%	65,56961223%	1	124,67406955%	167,97578552%	1	13,34240456%	17,27922296%
4				1	191,72814570%	298,00735619%			
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30									
Bin min.	1			1			1		
Bin max.	3			4			3		
g	0,1037			0,4078			-0,0539		
N	4			4			4		
Sigma (σg)	0,5855			0,5855			0,5855		
Mean (x̅)	29,6084%			137,0772%			10,6942%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	2	0,02002267%	0,90291894%	2	0,19222606%	2,81390890%	2	0,00194874%	0,23569179%
2	1	1,02882860%	1,15000416%	1	2,86760122%	3,85264493%	1	0,28363860%	0,41699074%
3	1	1,18618123%	1,43669551%	1	4,35863239%	7,52371832%	1	0,44476552%	0,86637166%
4									
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29									
30									
Bin min.	1			1			1		
Bin max.	3			3			3		
g	-0,1191			0,1385			-0,0145		
N	4			4			4		
Sigma (σg)	0,5855			0,5855			0,5855		
Mean (x̅)	0,7074%			2,5835%			0,2711%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	371,0000	408,0000
2	1	722,5000	722,5000
3	1	778,0000	778,0000

2022 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	7	0,6251%	5,1581%	7	6,4587%	13,2325%	8	8,9606%	23,3694%
2	7	5,1585%	5,6093%	7	13,4947%	13,9469%	8	27,1166%	34,6589%
3	6	5,6095%	6,0294%	6	14,1503%	14,9127%	8	34,6810%	37,2523%
4	6	6,0296%	6,6520%	6	15,0112%	16,2746%	9	37,3876%	41,0416%
5	5	6,7904%	7,2928%	6	16,4002%	17,1421%	7	41,1028%	44,0122%
6	7	7,3321%	7,8753%	6	17,1569%	18,3835%	8	44,0440%	46,4373%
7	6	7,8794%	8,2205%	6	18,3960%	19,9840%	7	46,5272%	57,5226%
8	6	8,2209%	9,4557%	6	20,0717%	22,6660%	7	57,5971%	134,4754%
9	6	9,5911%	10,9957%	6	22,8535%	27,6767%			
10	6	11,7188%	68,3108%	6	27,7251%	115,4373%			
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30									
Bin min.	1			1			1		
Bin max.	10			10			8		
g	3,0276			2,5509			0,2938		
N	62			62			62		
Sigma (σg)	0,2965			0,2965			0,2965		
Mean (x̄)	8,4613%			19,3371%			40,6894%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	6	70,2523%	164,2124%	6	€ -	€ 52.612.687
2	6	164,4343%	177,7974%	6	€ 57.838.381	€ 91.198.023
3	6	177,8709%	213,1850%	6	€ 91.282.897	€ 295.814.789
4	6	216,5923%	258,0374%	6	€ 296.630.186	€ 500.146.570
5	6	263,7095%	297,0080%	6	€ 501.708.120	€ 826.162.875
6	6	303,9478%	362,7684%	6	€ 844.818.221	€ 1.019.597.715
7	6	382,0757%	442,0668%	6	€ 1.107.024.100	€ 1.878.176.629
8	5	444,0129%	540,3501%	5	€ 1.911.238.350	€ 3.709.251.044
9	5	561,2967%	836,9493%	5	€ 3.709.652.580	€ 10.306.895.640
10	5	838,1615%	1158,4591%	5	€ 10.376.082.111	€ 21.204.108.730
11	5	1189,0976%	5962,2454%	5	€ 26.714.267.035	€ 304.646.801.986
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Bin min.	1			1		
Bin max.	11			11		
g	3,6030			5,1283		
N	62			62		
Sigma (σg)	0,2965			0,2965		
Mean (x̅)	538,8879%			€ 8.932.316.741		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,04951824%	43	0,00000000%	0,04722541%	43	0,00000000%	0,01420332%
2									
3									
4									
5									
6									
7									
8	4	0,06219302%	0,26783276%	4	0,23461060%	1,62720544%	4	0,02020894%	0,12380292%
9	5	0,38212086%	0,74309859%	5	2,01309779%	4,63795260%	5	0,15052522%	0,25852619%
10	5	0,94675887%	3,00596459%	5	4,98037765%	21,21630446%	5	0,26016375%	1,41004794%
11	5	3,05387983%	48,79340832%	5	21,26645679%	149,03262503%	5	1,42441075%	4,91778698%
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30									
Bin min.	1			1			1		
Bin max.	11			11			11		
g	4,3986			4,4208			3,3814		
N	62			62			62		
Sigma (σg)	0,2965			0,2965			0,2965		
Mean (x̄)	1,1733%			5,5355%			0,3102%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	7	0,00000000%	5,08618588%	7	0,00000000%	13,33630256%	6	0,00000000%	0,52822474%
2	7	5,10879635%	13,89244875%	7	15,18430474%	69,16614938%	6	0,61400417%	2,80948865%
3	6	14,05082265%	18,85980816%	6	69,19527112%	102,60573625%	6	2,89916901%	6,38934229%
4	6	19,10233795%	21,65924875%	6	103,66846778%	116,42696810%	6	6,70235618%	7,50867481%
5	6	21,66754109%	23,37640511%	6	121,44132554%	134,95652492%	6	7,76411111%	8,39578351%
6	6	23,41788751%	25,59884925%	6	135,80397606%	161,65574573%	6	8,44108592%	9,68788003%
7	6	25,83658371%	33,48240139%	6	161,75895755%	181,35720624%	6	9,69616268%	12,66214325%
8	6	33,48364527%	42,74616107%	6	181,35754800%	269,11576307%	5	12,69808074%	15,45663048%
9	6	42,76987536%	66,14936486%	6	269,20182666%	415,47820136%	5	15,54604230%	22,00236246%
10	6	67,17573511%	223,28174108%	6	428,08530979%	1697,88932706%	5	22,02962927%	25,97899439%
11							5	26,02142491%	211,31879908%
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Bin min.	1			1			1		
Bin max.	10			10			11		
g	2,2858			2,0090			4,5921		
N	62			62			62		
Sigma (σg)	0,2965			0,2965			0,2965		
Mean (x̅)	29,6888%			174,1250%			12,6271%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	13	0,00000000%	0,00007406%	13	0,00000000%	0,00033298%	13	0,00000000%	0,00001302%
2									
3	4	0,00009745%	0,02043228%	5	0,00038948%	0,14911661%	4	0,00001980%	0,00961756%
4	5	0,02222668%	0,05122658%	6	0,16680074%	0,36257611%	6	0,00962521%	0,02155642%
5	5	0,05122658%	0,09199211%	6	0,36902893%	0,67736532%	4	0,02576015%	0,03439872%
6	5	0,09577931%	0,14183672%	6	0,69301775%	1,48526007%	5	0,03465479%	0,05123539%
7	5	0,15922674%	0,24198045%	6	1,49311942%	3,11860928%	5	0,05161804%	0,08920378%
8	5	0,24307199%	0,46674589%	5	3,12804450%	7,27657824%	5	0,08921314%	0,20047551%
9	5	0,49380164%	0,93944656%	5	8,18381575%	18,90509255%	5	0,20824653%	0,36681260%
10	5	1,05394581%	5,76481066%	5	19,23705414%	40,58155789%	5	0,54006161%	1,12806356%
11	5	5,76523040%	7,28390452%	5	47,73584781%	479,19870871%	5	1,22599630%	2,76815435%
12	5	7,33608773%	142,78555529%				5	2,77042189%	58,05548240%
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30									
Bin min.	1			1			1		
Bin max.	12			11			12		
g	6,8632			5,7253			6,8864		
N	62			62			62		
Sigma (σg)	0,2965			0,2965			0,2965		
Mean (x̄)	3,2677%			13,5788%			1,1706%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

ES	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	21	13,3333	562,7273
2	21	568,7818	729,4515
3	20	737,3000	1.000,0000

2022 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	0,5326%	4,1844%	2	8,8117%	13,7364%	3	0,2742%	26,4518%
2	3	4,1853%	6,4440%	2	14,3266%	15,1029%	2	27,6126%	33,7127%
3	3	6,4462%	7,7977%	2	15,7640%	18,4744%	2	33,7800%	39,2956%
4	2	7,8073%	8,8455%	2	18,5854%	18,9169%	2	39,6913%	44,7645%
5	2	9,4041%	15,7218%	2	18,9583%	19,7361%	2	45,4625%	47,3885%
6				2	19,8241%	312,4482%	2	47,6008%	95,4584%
7				1	336,8078%	346,7208%			
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29									
30									
Bin min.	1			1			1		
Bin max.	5			7			6		
g	-0,0500			2,5073			-0,7739		
N	13			13			13		
Sigma (σg)	0,5428			0,5428			0,5428		
Mean ($\bar{x}$)	6,2442%			48,8451%			34,2889%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	3	82,9118%	141,5142%	2	€ 1.213.014	€ 127.064.808
2	2	147,7167%	165,1264%	2	€ 176.102.225	€ 291.946.375
3	2	165,2772%	185,7846%	2	€ 298.549.577	€ 579.036.955
4	1	189,8415%	191,3933%	2	€ 580.172.871	€ 1.600.274.310
5	3	193,2786%	196,4169%	2	€ 1.636.993.267	€ 5.683.494.916
6	2	196,5294%	267,9734%	2	€ 5.814.046.197	€ 20.655.500.473
7				1	€ 68.551.333.512	€ 238.300.260.500
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30						
Bin min.	1			1		
Bin max.	6			7		
g	0,7748			2,7909		
N	13			13		
Sigma (σg)	0,5428			0,5428		
Mean (x̅)	178,2814%			€ 11.470.856.997		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,37109797%	10	0,00000000%	0,39399345%	10	0,00000000%	0,12926240%
2									
3									
4									
5									
6	2	0,50043617%	2,31482465%	2	2,40850744%	14,75266834%	2	0,13411600%	0,91088795%
7	1	2,63123582%	3,65995574%	1	16,55913624%	20,28073022%	1	1,06133916%	1,18464027%
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30									
Bin min.	1			1			1		
Bin max.	7			7			7		
g	1,9488			1,9835			1,7626		
N	13			13			13		
Sigma (σg)	0,5428			0,5428			0,5428		
Mean (x̄)	0,4229%			2,2937%			0,1569%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	12,55841764%	3	0,00000000%	58,30594787%	2	0,00000000%	3,95956007%
2	2	12,56966070%	17,56674773%	2	61,29144388%	152,67000956%	2	4,82266966%	5,70626080%
3	2	17,70749092%	38,75066222%	2	153,05436690%	173,79391559%	2	5,77565830%	6,09325688%
4	2	42,10512221%	53,48140387%	2	177,62658590%	246,80066375%	2	6,53894837%	8,64755060%
5	2	53,87891549%	109,65180315%	2	279,67129974%	539,87352753%	2	11,13253590%	22,09375626%
6	2	117,01179619%	309,85347343%	2	561,66972247%	1145,57423423%	2	24,51050766%	49,34374766%
7							1	55,70718641%	118,83065270%
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30									
Bin min.	1			1			1		
Bin max.	6			6			7		
g	1,2144			0,7664			1,6575		
N	13			13			13		
Sigma (σg)	0,5428			0,5428			0,5428		
Mean (x̅)	51,4847%			228,9797%			15,6226%		

- 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,03024136%	3	0,00000000%	0,22438385%	3	0,00000000%	0,00619915%
2	1	0,03802043%	0,06050393%	1	0,23304253%	0,80745886%	1	0,00980566%	0,04338483%
3	2	0,23254080%	0,88532779%	2	1,33109334%	6,81643149%	2	0,07331818%	0,31866868%
4	2	1,03865830%	3,86615097%	2	7,56472501%	16,36014494%	2	0,31990763%	0,89644134%
5	2	4,30160203%	8,11547193%	2	27,38979872%	59,28836260%	2	1,21477222%	2,36382657%
6	2	14,64088159%	34,92136305%	2	79,06197049%	114,82123553%	2	2,46334651%	10,85388271%
7	1	50,82827247%	137,09578761%	1	130,52073647%	302,04306410%	1	11,47630359%	24,91402202%
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29									
30									
Bin min.	1			1			1		
Bin max.	7			7			7		
g	2,1167			1,5080			1,9314		
N	13			13			13		
Sigma (σg)	0,5428			0,5428			0,5428		
Mean (x̅)	11,8822%			36,0212%			2,1163%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	659,6000
2	4	667,0000	689,2000
3	4	752,1000	1.000,0000

2022 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	16	0,1676%	3,6260%	15	6,2420%	10,5715%	19	0,0424%	22,6140%
2	16	3,6263%	4,2235%	13	10,7077%	12,2133%	19	22,8074%	24,7350%
3	16	4,2256%	4,7689%	15	12,3761%	12,7626%	19	24,7401%	27,6625%
4	11	4,7692%	4,8533%	12	12,7626%	13,2531%	19	27,7195%	30,3886%
5	21	4,8666%	5,0953%	20	13,3520%	13,5700%	28	30,4292%	32,0422%
6	16	5,0992%	5,9853%	15	13,5883%	15,9512%	10	32,0500%	33,2854%
7	16	5,9894%	6,3971%	11	15,9583%	16,8143%	19	33,2937%	34,8537%
8	16	6,3973%	6,9668%	19	16,8255%	17,9015%	18	34,8731%	37,4888%
9	15	6,9818%	7,7372%	15	18,0375%	19,2856%	18	37,5033%	41,7992%
10	17	7,7397%	8,8794%	15	19,2915%	21,0132%	18	42,4260%	47,9003%
11	16	8,8895%	9,4271%	15	21,0156%	21,9073%	18	48,0590%	64,5092%
12	14	9,4994%	10,6766%	15	21,9120%	23,5202%	18	64,5485%	142,7059%
13	18	10,6806%	12,5451%	15	23,5284%	27,0918%			
14	15	12,7260%	138,0445%	14	27,1116%	31,8564%			
15				14	32,1675%	906,2838%			
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28									
29									
30									
Bin min.	1			1			1		
Bin max.	14			15			12		
g	6,9845			10,5327			1,5212		
N	223			223			223		
Sigma (σg)	0,1618			0,1618			0,1618		
Mean (x̅)	8,0530%			23,9589%			37,1205%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	61,8854%	133,3727%	18	€ -	€ 258.956.485
2	15	133,6192%	141,7131%	18	€ 282.613.820	€ 524.706.218
3	11	141,7175%	148,9218%	17	€ 526.444.089	€ 1.467.704.528
4	18	148,9278%	149,9001%	18	€ 1.483.732.742	€ 3.018.903.872
5	16	149,9025%	150,8488%	16	€ 3.020.484.350	€ 4.718.666.168
6	10	150,9574%	154,0001%	17	€ 4.757.058.156	€ 6.452.503.228
7	20	154,0096%	157,5473%	18	€ 6.475.978.914	€ 9.025.318.025
8	15	157,6634%	161,7799%	16	€ 9.027.290.746	€ 11.607.930.937
9	15	161,8414%	165,1178%	17	€ 11.608.883.920	€ 18.430.542.400
10	15	165,1202%	170,1779%	17	€ 18.551.741.022	€ 30.388.391.199
11	11	170,1962%	175,3010%	17	€ 31.108.562.460	€ 115.047.515.051
12	19	175,3270%	197,0468%	19	€ 115.493.339.648	€ 189.623.648.419
13	15	197,8383%	322,4391%	15	€ 274.716.684.583	€ 1.107.492.841.839
14	14	329,0717%	535,3668%			
15	14	537,2923%	112792085,2460%			
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30						
Bin min.	1			1		
Bin max.	15			13		
g	14,7329			3,6421		
N	223			223		
Sigma (σg)	0,1618			0,1618		
Mean (x̄)	448658,8043%			€ 63.437.393.779		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	147	0,00000000%	0,00047716%	147	0,00000000%	0,00040334%	147	0,00000000%	0,00020894%
2									
3									
4									
5									
6									
7									
8									
9									
10	4	0,00056185%	0,00387703%	13	0,00173777%	1,09149038%	4	0,00028365%	0,00858894%
11	14	0,02397580%	1,27101651%	17	1,10906226%	21,00147413%	14	0,01109746%	0,22935885%
12	19	1,27141535%	2,82107043%	16	21,02155597%	26,33526519%	18	0,28678888%	0,90304645%
13	11	2,84214303%	4,20888444%	15	26,33526519%	47,20829438%	12	0,90367481%	1,13301535%
14	19	4,21136071%	6,74951335%	15	47,60693902%	407,93347274%	18	1,13301535%	1,72941771%
15	9	6,83416522%	201,80299997%				10	1,72945990%	68,05668195%
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30									
Bin min.	1			1			1		
Bin max.	15			14			15		
g	12,9670			7,6467			13,7970		
N	223			223			223		
Sigma (σg)	0,1618			0,1618			0,1618		
Mean (x̅)	1,8699%			10,0707%			0,6172%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	19	0,00000000%	0,06181608%	19	0,00000000%	0,02679597%	19	0,00000000%	0,01395127%
2	13	0,06246454%	10,08156715%	17	0,16549558%	62,52569456%	13	0,01903450%	2,82163392%
3	16	10,11471937%	18,98146457%	17	62,62358820%	106,69746564%	16	2,83019891%	7,35738261%
4	16	19,08645233%	24,02907073%	18	106,80588425%	123,47573334%	16	7,43527998%	9,12149563%
5	19	24,03312897%	28,89562973%	16	124,37442087%	133,33440572%	16	9,13476183%	9,70951044%
6	13	29,02773412%	30,57984062%	17	133,67006541%	148,47243624%	16	9,71221236%	10,73691834%
7	17	30,64968132%	33,07827174%	17	148,50396185%	168,26688636%	16	10,76485373%	12,05065100%
8	15	33,07899797%	34,70829506%	17	168,26765060%	218,35182943%	21	12,05567025%	13,01654867%
9	16	34,71325560%	38,87868603%	17	218,36854295%	321,50984504%	17	13,04005787%	15,36597440%
10	17	39,33197750%	54,48342997%	23	329,95355437%	484,34474083%	10	15,36745903%	17,56999723%
11	20	55,93968314%	61,95993105%	11	486,98563103%	490,81476862%	18	17,58133602%	18,33390760%
12	15	62,16849257%	65,52182881%	19	490,81476862%	630,60081672%	14	18,34300580%	18,85261095%
13	12	65,52182881%	82,11940800%	15	631,73378860%	2239,48218026%	16	19,05867888%	31,04476693%
14	15	82,86204216%	802,48689741%				15	31,05923436%	209,49380763%
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30									
Bin min.	1			1			1		
Bin max.	14			13			14		
g	4,0897			2,0187			4,9152		
N	223			223			223		
Sigma (σg)	0,1618			0,1618			0,1618		
Mean (x̅)	42,0752%			264,1236%			15,2227%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	28	0,00000000%	0,00047357%	28	0,00000000%	0,00391238%	28	0,00000000%	0,00018486%
2	8	0,00059538%	0,02616904%	10	0,00406336%	0,24499852%	10	0,00029240%	0,02007475%
3	17	0,03601568%	0,15144722%	15	0,24782689%	0,68212102%	19	0,02149746%	0,05532754%
4	17	0,15312159%	0,26257601%	17	0,69708822%	1,11160588%	19	0,05532818%	0,09694378%
5	17	0,26540152%	0,37857137%	17	1,15028550%	1,94221128%	19	0,10081036%	0,16190369%
6	17	0,37884916%	0,54510379%	17	1,97286799%	2,80636616%	19	0,16505188%	0,31291486%
7	17	0,56224224%	1,15498929%	17	2,86587202%	5,98767537%	20	0,31325442%	0,74034506%
8	20	1,15982999%	2,16510304%	22	5,99737165%	13,28973129%	17	0,74041951%	1,17531087%
9	14	2,22875970%	3,75547428%	12	13,61411794%	21,58918766%	24	1,18586061%	1,54050682%
10	24	3,79900939%	7,68074833%	17	21,76403396%	46,49887745%	12	1,64456792%	4,38282458%
11	13	7,68100543%	19,19988563%	17	46,80013564%	170,85136888%	23	4,45603698%	6,79644386%
12	17	19,39932972%	24,31680119%	20	172,25701229%	189,18696539%	13	6,79644386%	16,64765743%
13	14	24,31680119%	54,81667148%	14	189,78595663%	758,90507299%			
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30									
Bin min.	1			1			1		
Bin max.	13			13			12		
g	2,0948			2,3239			1,9117		
N	223			223			223		
Sigma (σg)	0,1618			0,1618			0,1618		
Mean (x̅)	5,8536%			42,9335%			1,6103%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

FR	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	70	18,0769	500,3614
2	79	508,1051	751,7378
3	74	754,1311	1.000,0000

2022 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	1,2964%	6,2119%	2	3,4965%	8,5293%	2	26,9701%	57,0128%
2	2	6,2137%	7,8864%	2	9,3688%	13,0121%	2	59,8642%	63,3613%
3	2	7,8876%	13,0353%	2	14,7492%	19,2222%	2	63,6394%	72,3544%
4	1	13,0632%	13,3363%	2	19,8445%	30,2465%	1	73,8424%	81,5565%
5	1	14,1961%	23,0147%				1	83,9758%	102,9726%
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Bin min.	1			1			1		
Bin max.	5			4			5		
g	0,3189			-0,1248			0,4331		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̅)	8,8990%			13,6873%			64,6592%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	68,2596%	123,9973%	2	€ 58.031.902	€ 152.379.161
2	2	128,8024%	200,9276%	2	€ 155.852.745	€ 2.154.041.380
3	2	201,6347%	259,0648%	2	€ 2.405.132.743	€ 8.323.302.723
4	2	269,1876%	307,3183%	1	€ 8.568.709.397	€ 13.178.952.611
5				1	€ 13.376.134.170	€ 22.842.922.354
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Bin min.	1			1		
Bin max.	4			5		
g	0,0916			0,5482		
N	8			8		
Sigma (σg)	0,6030			0,6030		
Mean (x̅)	199,0331%			€ 4.390.134.969		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,27482706%	2	0,00000000%	1,36470146%	2	0,00000000%	0,18663468%
2	2	0,29547242%	0,50267720%	2	1,44785605%	8,60437993%	2	0,19537290%	0,34506887%
3	1	0,86486941%	1,59216976%	1	8,66002509%	9,27916470%	1	0,57283424%	1,53579876%
4	1	2,71485600%	3,59125703%	1	10,48508818%	20,71502861%	1	1,60313309%	1,84369185%
5	1	3,59219778%	15,46856839%	1	21,37880515%	41,74293510%	1	2,17912501%	3,84113151%
6	1	16,02183198%	22,09824148%	1	72,91475939%	127,88931988%	1	4,28488709%	14,05695972%
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Bin min.	1			1			1		
Bin max.	6			6			6		
g	1,6114			1,5035			1,6267		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̅)	3,1330%			17,5373%			1,8682%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,33065742%	10,23612234%	2	11,92124375%	62,82586519%	2	0,05270851%	7,16472481%
2	2	10,28790018%	16,85827342%	2	63,56084113%	153,48306149%	2	8,53675310%	11,47271953%
3	2	17,01456636%	27,74531819%	2	153,79018599%	197,46546225%	2	11,76948358%	12,90572069%
4	2	28,91234715%	42,95059892%	2	204,51423518%	297,91508548%	2	13,61424974%	24,74244660%
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Bin min.	1			1			1		
Bin max.	4			4			4		
g	0,0874			-0,0263			-0,1696		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̄)	16,4640%			129,3130%			10,0916%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	2	0,00000000%	0,00204743%	2	0,00000000%	0,04554131%	2	0,00000000%	0,00091117%
2	2	0,00257409%	0,54466211%	2	0,04729869%	5,75279457%	2	0,00144126%	0,39573687%
3	2	1,13319248%	3,23854467%	2	9,33431187%	33,08569022%	2	0,51469459%	3,17113584%
4	1	5,40500924%	8,00688147%	1	43,90734083%	52,29678325%	1	3,18976865%	3,92264806%
5	1	8,36323233%	9,90468244%	1	53,65957099%	82,25251145%	1	4,03073458%	5,19226578%
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Bin min.	1			1			1		
Bin max.	5			5			5		
g	0,8484			0,7508			0,6864		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̄)	2,4195%			17,2439%			1,3441%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	149,0000	404,3000
2	3	507,9000	665,1500
3	2	889,0000	1.000,0000

2022 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	2,7905%	10,8989%	2	11,0122%	18,1465%	2	23,2209%	43,1541%
2	2	10,9035%	12,9535%	2	20,6563%	21,1035%	2	52,4542%	54,8131%
3	2	12,9654%	14,2398%	2	21,5584%	28,5392%	2	55,0272%	63,5403%
4	2	14,2563%	16,5353%	1	28,8948%	31,7665%	2	63,5512%	105,4322%
5				1	34,0699%	57,5986%			
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Bin min.	1			1			1		
Bin max.	4			5			4		
g	-0,1199			0,3800			-0,2419		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̄)	11,9080%			23,5145%			54,6817%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	92,2711%	158,5765%	2	€ 178.871.794	€ 292.884.945
2	2	164,5810%	178,4164%	2	€ 359.532.083	€ 574.081.299
3	2	178,5015%	195,6082%	2	€ 579.659.622	€ 1.513.718.439
4	1	206,1702%	210,6260%	1	€ 1.586.440.929	€ 2.091.646.352
5	1	234,0506%	361,7288%	1	€ 2.112.762.569	€ 3.584.624.334
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Bin min.	1			1		
Bin max.	5			5		
g	0,7488			0,6800		
N	8			8		
Sigma (σg)	0,6030			0,6030		
Mean (x̅)	185,5909%			€ 873.398.054		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,01158682%	0,76061470%	2	0,58287469%	1,44985317%	2	0,01873101%	0,38942939%
2	2	0,87103910%	1,12579225%	2	1,50599540%	6,70771975%	2	0,43237536%	0,66567776%
3	2	1,20070700%	2,34508854%	2	6,72587153%	7,36868690%	2	0,68685700%	1,06936737%
4	2	2,35733349%	5,10185498%	2	7,78041623%	13,52824364%	1	1,07752926%	1,21463030%
5							1	1,42257303%	1,87028134%
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Bin min.	1			1			1		
Bin max.	4			4			5		
g	0,0534			0,0869			0,2632		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̅)	1,3762%			6,0186%			0,7129%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	4,54019529%	22,88411872%	2	73,47573023%	101,61516907%	2	0,50099141%	13,69211706%
2	2	22,89339619%	30,25543246%	2	105,63460682%	127,65804065%	2	14,33561180%	15,87277976%
3	2	30,49573761%	37,99890465%	2	127,72971466%	157,56387676%	2	15,89565721%	19,01009151%
4	1	38,85788411%	40,25007345%	1	159,92716126%	174,79471923%	2	20,86676640%	29,08028220%
5	1	40,30352062%	48,84379288%	1	199,08744554%	295,58315359%			
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Bin min.	1			1			1		
Bin max.	5			5			4		
g	0,3200			0,4168			-0,0370		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̅)	29,8473%			132,0584%			16,1429%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00228171%	0,16713656%	2	0,01318545%	0,63327970%	2	0,00031355%	0,05901731%
2	2	0,19864033%	0,25671888%	2	0,65183332%	1,71882238%	2	0,07949395%	0,17785846%
3	1	0,34504453%	0,41714395%	2	1,79401609%	3,74531279%	2	0,20126759%	0,45362357%
4	1	0,47930124%	0,87279888%	1	4,31307757%	4,90774019%	1	0,45525380%	0,53576242%
5	1	0,95244151%	1,12763470%	1	5,24052245%	8,13334765%	1	0,74053778%	0,97244849%
6	1	1,53615133%	1,85588494%						
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Bin min.	1			1			1		
Bin max.	6			5			5		
g	1,1067			0,4327			0,6554		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̅)	0,5338%			2,1811%			0,2716%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	241,5000	326,6000
2	3	607,8000	702,1500
3	2	741,0000	922,3000

2022 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	3	2,0810%	7,2265%	3	9,9877%	16,6532%	3	6,4603%	20,6634%
2	3	7,2273%	8,6656%	3	17,7170%	21,7866%	3	24,6966%	33,9236%
3	3	8,6670%	9,9824%	3	22,1254%	24,4483%	3	34,2479%	41,4570%
4	3	9,9947%	11,2003%	3	24,4515%	30,4523%	3	41,5875%	45,0495%
5	3	12,0760%	17,7261%	3	32,6381%	47,4082%	3	45,2414%	60,1155%
6	2	19,8384%	29,1227%	3	48,3120%	58,1346%	3	60,6805%	86,7133%
7	2	29,3698%	53,8614%	3	58,2818%	71,9825%	3	87,3457%	189,8661%
8	2	54,0035%	113,3357%						
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Bin min.	1			1			1		
Bin max.	8			7			7		
g	1,7056			0,7263			0,7159		
N	21			21			21		
Sigma (σg)	0,4647			0,4647			0,4647		
Mean (x̅)	17,8958%			34,3764%			50,5050%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	2	85,8969%	142,5743%	3	€ 266.063.192	€ 794.332.033
2	4	147,6583%	182,5656%	3	€ 1.125.560.811	€ 2.041.621.634
3	3	182,9458%	197,3291%	3	€ 2.090.584.755	€ 4.599.228.484
4	3	212,4893%	266,9407%	3	€ 4.759.376.318	€ 7.107.892.736
5	3	267,4174%	295,9725%	3	€ 7.128.069.127	€ 13.344.220.012
6	2	296,8326%	319,2665%	2	€ 14.339.618.072	€ 17.287.283.695
7	2	330,8167%	596,2065%	2	€ 21.920.365.091	€ 49.866.702.181
8	2	644,4523%	2472,1232%	2	€ 51.950.396.911	€ 124.493.800.923
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Bin min.	1			1		
Bin max.	8			8		
g	3,3398			1,9180		
N	21			21		
Sigma (σg)	0,4647			0,4647		
Mean (x̅)	328,3031%			€ 12.828.133.725		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	14	0,00000000%	0,27235355%	14	0,00000000%	0,08197140%	14	0,00000000%	0,03074708%
2									
3									
4									
5	1	0,28862175%	0,40152725%	1	0,37849653%	0,76625132%	1	0,03982676%	0,07254226%
6	2	0,40282008%	0,83511048%	2	1,07869561%	4,81079334%	2	0,08077732%	0,37384241%
7	2	0,93228847%	2,47419798%	2	4,84998621%	11,48811404%	2	0,44863822%	1,13166075%
8	2	3,82919204%	6,60018615%	2	18,64848558%	38,74513212%	2	1,64631025%	3,71546936%
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Bin min.	1			1			1		
Bin max.	8			8			8		
g	2,2869			2,5667			2,4912		
N	21			21			21		
Sigma (σg)	0,4647			0,4647			0,4647		
Mean (x̄)	0,7279%			3,8125%			0,3265%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	3	0,00000000%	3,76919536%	3	0,00000000%	1,06298185%	3	0,00000000%	1,00612303%
2	3	3,80872664%	8,72913856%	3	6,55795293%	42,51848236%	3	1,37237277%	3,62802016%
3	3	8,80305979%	16,31679992%	3	42,60179046%	69,31635946%	3	3,70563025%	5,25912119%
4	3	17,18891240%	27,49576195%	3	69,82487498%	90,29475236%	3	5,80722871%	11,23675461%
5	3	27,54077444%	53,24494580%	3	102,67304150%	123,80981700%	3	11,79399150%	18,55856856%
6	2	57,53991325%	77,36861461%	2	126,82835587%	367,92779958%	3	19,49370702%	50,97550756%
7	2	84,29007388%	100,03690037%	2	378,64219109%	451,14176351%	3	53,52912177%	116,50287817%
8	2	100,11023804%	349,03958725%	2	451,18495762%	1412,05238887%			
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Bin min.	1			1			1		
Bin max.	8			8			7		
g	1,5638			1,5677			1,1472		
N	21			21			21		
Sigma (σg)	0,4647			0,4647			0,4647		
Mean (x̅)	40,6344%			150,4916%			18,2680%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,20856155%	3	0,00000000%	0,53078236%	3	0,00000000%	0,04540278%
2	3	0,24562640%	0,38106913%	3	0,54619405%	1,57959866%	3	0,06431764%	0,28270554%
3	3	0,39385111%	2,13940354%	3	2,04038327%	7,20784181%	3	0,29886246%	1,41036379%
4	3	3,02028434%	4,37454266%	3	7,61647708%	16,85276093%	3	1,41390630%	1,78143132%
5	3	4,45995739%	10,14066667%	3	18,77806825%	30,69341021%	3	1,89575681%	3,38760909%
6	2	12,21062552%	14,07031758%	2	32,14037907%	39,13243535%	2	4,56479259%	6,49772374%
7	2	14,70919603%	41,02385742%	2	40,51837314%	193,82022289%	2	6,67813634%	9,66628296%
8	2	49,68193312%	93,96590762%	2	208,88889507%	490,85104967%	2	9,68416019%	70,70435604%
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Bin min.	1			1			1		
Bin max.	8			8			8		
g	2,4987			2,4042			3,3239		
N	21			21			21		
Sigma (σg)	0,4647			0,4647			0,4647		
Mean ($\bar{x}$)	11,6132%			43,1092%			4,4842%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

IE	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	7	51,2143	421,2143
2	7	661,7143	730,4286
3	7	733,0714	1.000,0000

2022 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	17	1,1117%	4,6874%	18	5,7052%	12,4093%	21	3,7808%	27,9716%
2	17	4,6877%	5,2198%	18	12,6113%	13,5405%	21	28,1383%	31,9156%
3	16	5,2199%	5,6075%	18	13,5446%	14,6768%	21	31,9402%	35,1768%
4	15	5,6077%	5,9822%	18	14,6825%	15,5724%	21	35,1826%	37,0221%
5	16	5,9911%	6,2729%	18	15,6433%	16,2607%	21	37,0307%	39,1083%
6	17	6,2872%	6,6019%	17	16,2676%	17,1868%	21	39,1099%	40,6791%
7	16	6,6026%	7,0393%	17	17,1874%	18,5340%	20	40,6860%	42,5627%
8	15	7,0393%	7,6171%	17	18,5773%	19,5432%	20	42,6020%	44,3105%
9	17	7,6254%	8,2020%	17	19,5708%	20,9108%	20	44,3172%	46,2297%
10	14	8,2183%	8,5072%	17	20,9392%	22,8261%	20	46,4142%	52,1459%
11	18	8,5099%	9,2172%	17	22,8281%	24,5777%	20	52,2440%	136,7627%
12	16	9,2284%	10,5322%	17	24,5837%	27,9827%			
13	16	10,5343%	12,9829%	17	27,9914%	137,0428%			
14	16	13,0863%	95,5818%						
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Bin min.	1			1			1		
Bin max.	14			13			11		
g	6,2429			3,3136			0,6958		
N	226			226			226		
Sigma (σg)	0,1608			0,1608			0,1608		
Mean (x̅)	8,1937%			19,8016%			39,8378%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	17	68,6123%	151,1239%	17	€ 12.646.203	€ 110.671.049
2	17	151,7565%	170,6706%	17	€ 112.567.132	€ 161.357.532
3	16	170,6878%	181,1776%	16	€ 161.461.225	€ 219.425.330
4	13	181,7624%	192,9418%	16	€ 222.215.043	€ 256.678.887
5	19	193,0202%	205,0635%	16	€ 256.749.887	€ 292.383.413
6	16	205,3698%	221,7962%	16	€ 292.905.556	€ 344.834.434
7	16	222,0890%	235,4926%	16	€ 347.548.685	€ 429.131.034
8	16	235,5382%	247,2077%	16	€ 429.216.371	€ 500.512.989
9	16	247,3925%	290,2938%	16	€ 500.514.548	€ 679.352.021
10	16	290,3283%	310,5924%	16	€ 679.421.455	€ 872.549.145
11	16	310,6872%	350,2485%	16	€ 879.316.178	€ 1.334.345.505
12	16	350,4867%	427,8641%	16	€ 1.335.947.496	€ 3.277.160.507
13	16	431,2046%	532,6224%	16	€ 3.405.448.791	€ 10.496.018.637
14	16	534,2828%	8857,0301%	16	€ 10.717.975.101	€ 204.420.016.409
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Bin min.	1			1		
Bin max.	14			14		
g	8,0687			7,3915		
N	226			226		
Sigma (σg)	0,1608			0,1608		
Mean ($\overline{x}$)	333,5271%			€ 4.044.417.840		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean ($\overline{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	133	0,00000000%	0,00000002%	133	0,00000000%	0,00000003%	133	0,00000000%	0,00000001%
2									
3									
4									
5									
6									
7									
8									
9	3	0,00000002%	0,00000229%	3	0,00000011%	0,00001435%	3	0,00000001%	0,00000102%
10	15	0,00000255%	0,00059659%	15	0,00001720%	0,00870724%	15	0,00000103%	0,00028392%
11	15	0,00128662%	0,03967585%	15	0,00884184%	0,21902744%	15	0,00030121%	0,01115072%
12	15	0,03968523%	0,19198473%	15	0,24772221%	1,08176545%	15	0,01197544%	0,06865542%
13	15	0,19212220%	0,51607350%	15	1,08502913%	2,88437373%	15	0,06869584%	0,19672431%
14	15	0,51607663%	2,35335592%	15	2,89189573%	12,94782700%	15	0,19796274%	0,80774095%
15	15	2,36381266%	95,98191315%	15	13,08574134%	352,79279577%	15	0,80774936%	27,42552442%
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Bin min.	1			1			1		
Bin max.	15			15			15		
g	10,0235			8,6028			9,8464		
N	226			226			226		
Sigma (σg)	0,1608			0,1608			0,1608		
Mean (x̅)	0,9486%			4,6580%			0,3451%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	17	0,12078002%	12,79330798%	17	2,48778905%	53,34880471%	16	0,00615652%	4,34332208%
2	17	12,80731175%	24,18406262%	17	53,67772766%	114,40935584%	15	4,48223288%	8,82433146%
3	16	24,18848354%	28,84411142%	16	114,43089626%	136,00207831%	15	8,84794988%	10,36304135%
4	16	28,88947181%	31,13466534%	16	136,25252573%	162,84363769%	15	10,43868397%	11,61943847%
5	16	31,13721002%	34,14908155%	16	163,99258721%	189,50543290%	15	11,62114548%	12,65853130%
6	16	34,23179149%	36,60510802%	16	189,87169295%	206,49944104%	15	12,65924873%	13,58372115%
7	16	36,60848024%	38,48125730%	16	206,63497812%	220,15861679%	15	13,59416756%	14,63237510%
8	16	38,48144596%	41,23328998%	16	220,15892287%	251,97206084%	15	14,63348979%	15,69132047%
9	16	41,24034649%	45,03981772%	16	251,97532266%	274,68366257%	15	15,69348706%	17,01279535%
10	16	45,60076801%	48,79337591%	16	274,75664765%	305,27409081%	15	17,01370400%	18,26800766%
11	16	48,87278861%	55,13886472%	16	305,52560970%	340,13946963%	15	18,28007851%	19,96309922%
12	16	55,14663509%	60,93189703%	16	342,00289824%	382,18351997%	15	19,98460225%	22,90639341%
13	16	60,93760233%	83,43006023%	16	382,60183855%	504,29497494%	15	23,00124253%	24,89545452%
14	16	84,22799545%	1423,23239942%	16	504,89272214%	5046,06862717%	15	24,90143559%	29,91764507%
15							15	30,10116516%	423,61357368%
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Bin min.	1			1			1		
Bin max.	14			14			15		
g	7,9756			6,6574			12,0187		
N	226			226			226		
Sigma (σg)	0,1608			0,1608			0,1608		
Mean (x̄)	49,0769%			269,8142%			18,1193%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	80	0,00000000%	0,00000842%	80	0,00000000%	0,00002191%	80	0,00000000%	0,00000107%
2									
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6	11	0,00001078%	0,00039969%	11	0,00003048%	0,00188166%	11	0,00000253%	0,00017246%
7	15	0,00041210%	0,00551082%	15	0,00196919%	0,03000512%	15	0,00017568%	0,00237128%
8	15	0,00557894%	0,01238913%	15	0,03006604%	0,07088012%	15	0,00240146%	0,00507082%
9	15	0,01264626%	0,02348621%	15	0,07104969%	0,10805874%	15	0,00509246%	0,00779840%
10	15	0,02362633%	0,03546366%	15	0,10814609%	0,20844795%	15	0,00820416%	0,01456621%
11	15	0,03546370%	0,07820222%	15	0,22198042%	0,42537316%	15	0,01461011%	0,03282805%
12	15	0,07908157%	0,17226537%	15	0,42776519%	0,99006777%	15	0,03283405%	0,06721476%
13	15	0,17741037%	0,68444259%	15	0,99844292%	4,71940724%	15	0,06751811%	0,19881798%
14	15	0,73172595%	2,45649249%	15	4,72681481%	14,21367464%	15	0,21028424%	0,87541357%
15	15	2,88030391%	136,72248127%	15	14,27225117%	1043,21624648%	15	0,87728714%	38,59975908%
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Bin min.	1			1			1		
Bin max.	15			15			15		
g	10,5420			12,9583			10,7412		
N	226			226			226		
Sigma (σg)	0,1608			0,1608			0,1608		
Mean (x̄)	1,0179%			5,5059%			0,3052%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

IT	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	76	1,0000	498,0604
2	75	498,6703	715,7912
3	75	717,6209	1.000,0000

2022 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	2,0526%	7,2492%	1	13,9012%	19,2170%	1	14,1906%	26,7069%
2	1	7,2516%	10,9268%	1	20,9432%	22,0493%	1	37,2343%	56,7865%
3	1	10,9484%	21,3593%	1	24,6597%	40,9078%	1	59,5911%	111,0355%
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Bin min.	1			1			1		
Bin max.	3			3			3		
g	0,3287			0,2561			0,2285		
N	3			3			3		
Sigma (σg)	0,5000			0,5000			0,5000		
Mean ($\bar{x}$)	8,2077%			22,0979%			42,2936%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	171,9092%	301,1127%	1	€ 174.273.100	€ 392.973.462
2	1	476,9731%	874,9471%	1	€ 1.630.321.894	€ 1.957.441.404
3	1	880,4816%	1208,2236%	1	€ 1.995.786.717	€ 4.303.733.714
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Bin min.	1			1		
Bin max.	3			3		
g	-0,0100			-0,1983		
N	3			3		
Sigma (σg)	0,5000			0,5000		
Mean (x̅)	652,1622%			€ 1.438.729.333		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00839488%	0,40922338%	1	0,28958119%	0,63396759%	1	0,00532960%	0,14003156%
2	1	0,49112989%	0,56626160%	1	0,69593369%	3,61621722%	1	0,16421642%	0,25036248%
3	1	0,66082716%	0,87557455%	1	3,64357976%	3,90050212%	1	0,39712298%	0,89092907%
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Bin min.	1			1			1		
Bin max.	3			3			3		
g	-0,2400			-0,1680			0,1333		
N	3			3			3		
Sigma (σg)	0,5000			0,5000			0,5000		
Mean (x̅)	0,4462%			2,2125%			0,2290%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	3,86268920%	21,33457773%	1	77,20000870%	82,98694823%	1	0,29303212%	9,67950878%
2	1	21,36627496%	42,41255206%	1	87,79028043%	230,37359802%	1	11,25540053%	16,69505542%
3	1	43,33740739%	88,71580333%	1	231,18546860%	323,50873887%	1	17,63123567%	23,57015553%
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Bin min.	1			1			1		
Bin max.	3			3			3		
g	0,3700			0,3727			0,0022		
N	3			3			3		
Sigma (σg)	0,5000			0,5000			0,5000		
Mean (x̅)	29,6002%			136,8865%			11,8341%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,03366508%	0,48217780%	1	0,22261724%	2,42108759%	1	0,00717586%	0,13043267%
2	1	0,57921246%	0,70834968%	1	2,49327157%	3,78373995%	1	0,16690513%	0,26856349%
3	1	1,14101872%	1,65538773%	1	4,42801022%	7,91165661%	1	0,28995066%	0,57944534%
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Bin min.	1			1			1		
Bin max.	3			3			3		
g	0,0799			-0,0674			-0,1939		
N	3			3			3		
Sigma (σg)	0,5000			0,5000			0,5000		
Mean (x̅)	0,7220%			3,0162%			0,2218%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	334,0000	334,0000
2	1	556,0000	556,0000
3	1	611,5000	611,5000

2022 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	6	0,4866%	4,1489%	7	7,7838%	15,7079%	7	2,6005%	14,4498%
2	6	4,1491%	4,7170%	7	15,9133%	19,0836%	7	15,5744%	20,6900%
3	6	4,7180%	5,1783%	7	19,6351%	21,0375%	7	20,7129%	22,9444%
4	6	5,1789%	5,8011%	7	21,1082%	23,8159%	7	23,0148%	25,0945%
5	6	5,8055%	6,4553%	6	23,9171%	24,5310%	6	25,0999%	28,1510%
6	6	6,4592%	7,1259%	6	24,5558%	27,9397%	6	28,1644%	34,6935%
7	6	7,1263%	8,9365%	6	27,9808%	30,7909%	6	34,7147%	40,9644%
8	6	8,9405%	10,1957%	6	31,0337%	38,5298%	6	41,0737%	47,9085%
9	6	10,2372%	13,2574%	6	38,8426%	53,7819%	6	48,0704%	70,0475%
10	5	13,9020%	20,2263%	6	54,9908%	223,3859%	6	73,0462%	149,1328%
11	5	20,4486%	102,4849%						
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Bin min.	1			1			1		
Bin max.	11			10			10		
g	4,9999			2,4038			1,6594		
N	64			64			64		
Sigma (σg)	0,2923			0,2923			0,2923		
Mean (x̄)	9,2968%			29,7833%			35,2843%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	69,6953%	122,0279%	6	€ -	€ 215.142.724
2	6	123,1433%	130,9043%	6	€ 312.281.693	€ 528.247.274
3	6	130,9128%	141,7049%	6	€ 529.083.730	€ 1.078.892.291
4	6	142,3466%	160,0813%	6	€ 1.093.037.432	€ 1.304.606.421
5	6	161,0286%	175,1458%	6	€ 1.308.031.083	€ 2.052.088.819
6	6	175,3068%	190,0452%	6	€ 2.056.631.173	€ 3.329.516.174
7	6	190,8964%	202,1399%	6	€ 3.408.327.766	€ 5.780.115.607
8	6	202,3589%	226,0411%	6	€ 5.836.122.841	€ 7.083.968.435
9	6	226,0598%	283,6587%	6	€ 7.086.376.459	€ 11.407.481.921
10	5	284,4443%	451,4906%	5	€ 11.475.382.828	€ 18.639.372.600
11	5	461,0859%	14693,6936%	5	€ 19.497.615.086	€ 117.418.584.280
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Bin min.	1			1		
Bin max.	11			11		
g	5,2054			3,6458		
N	64			64		
Sigma (σg)	0,2923			0,2923		
Mean (x̅)	499,1280%			€ 6.937.639.722		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	54	0,00000000%	0,00012000%	54	0,00000000%	0,00009211%	54	0,00000000%	0,00002496%
2									
3									
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9									
10	5	0,00014129%	0,15298805%	5	0,00039685%	1,75369551%	5	0,00003389%	0,07299475%
11	5	0,24362101%	11,38056889%	5	1,79770430%	34,12432197%	5	0,08468958%	1,62030610%
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30									
Bin min.	1			1			1		
Bin max.	11			11			11		
g	4,9072			4,2900			4,2847		
N	64			64			64		
Sigma (σg)	0,2923			0,2923			0,2923		
Mean (x̅)	0,2018%			1,0885%			0,0585%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	7	0,00000000%	0,00930434%	7	0,00000000%	0,00166964%	7	0,00000000%	0,00165895%
2	7	0,00940194%	3,22721979%	5	0,01031192%	5,38221552%	5	0,00226339%	0,33751853%
3	7	3,27659246%	9,35794980%	6	5,38228448%	25,44133870%	6	0,34313482%	1,63227897%
4	7	9,41213640%	11,36437259%	6	28,12568780%	38,80363613%	6	1,64712326%	3,03193584%
5	6	11,37632453%	24,28349773%	6	38,93075540%	66,10092886%	6	3,20533800%	5,45561010%
6	6	24,98730520%	33,19861637%	6	72,36112420%	95,68771296%	6	5,61208569%	7,85796799%
7	6	35,51314784%	40,87179996%	6	96,04252271%	142,05592531%	6	8,05123298%	10,85432189%
8	6	40,87196887%	54,77872332%	6	142,06644971%	224,59629186%	6	10,89589536%	18,59681575%
9	6	54,78534282%	113,36968420%	6	224,71787192%	357,95801668%	6	18,61214626%	27,47286158%
10	6	123,71487904%	466,97795854%	5	363,81661956%	572,83282889%	5	27,47524570%	40,01297410%
11				5	579,64045602%	3624,46122436%	5	40,69917536%	330,75586845%
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Bin min.	1			1			1		
Bin max.	10			11			11		
g	2,9260			5,3207			4,1588		
N	64			64			64		
Sigma (σg)	0,2923			0,2923			0,2923		
Mean (x̄)	39,5513%			189,4241%			15,9084%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	10	0,00000000%	0,00000492%	10	0,00000000%	0,00002422%	10	0,00000000%	0,00000054%
2	4	0,00000618%	0,36094074%	2	0,00002516%	0,74551819%	4	0,00000085%	0,17674211%
3	7	0,38759955%	0,85080989%	6	0,96434111%	2,77877870%	7	0,18014649%	0,43694774%
4	7	0,89302303%	2,17959292%	6	2,85151490%	4,95850073%	7	0,43698559%	0,65956794%
5	6	2,34347893%	3,32566640%	6	5,02982305%	9,04095264%	6	0,74659555%	0,89381799%
6	6	3,64491464%	4,91212289%	6	9,46796758%	16,14818182%	6	0,94842951%	1,17821328%
7	6	4,92779839%	7,96911987%	6	16,21821119%	19,76387557%	6	1,18856722%	1,40357104%
8	6	8,01183154%	9,90393190%	6	19,77033578%	27,93875258%	6	1,40429496%	3,33997293%
9	6	12,86216720%	23,29019497%	6	28,41859616%	46,81337850%	6	3,42577948%	4,50959723%
10	6	23,81507928%	133,76458616%	5	47,34539467%	72,20505515%	6	5,71542436%	24,19352909%
11				5	106,85185365%	507,44201305%			
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Bin min.	1			1			1		
Bin max.	10			11			10		
g	2,5718			3,2456			2,8966		
N	64			64			64		
Sigma (σg)	0,2923			0,2923			0,2923		
Mean (x̅)	8,2200%			31,0460%			1,9455%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

LU	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	22	151,4667	570,8000
2	21	623,8333	713,8667
3	21	722,5000	1.000,0000

2022 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	1	2,3017%	7,9205%	1	15,4383%	21,2035%	1	18,9900%	33,5389%
2	1	7,9226%	11,2401%	1	21,5460%	21,6067%	1	34,3662%	38,7440%
3	1	11,2596%	18,3345%	1	21,6941%	28,6625%	1	39,3750%	74,8434%
4	1	18,4745%	20,8469%	1	31,1768%	49,7881%	1	83,8786%	139,5432%
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Bin min.	1			1			1		
Bin max.	4			4			4		
g	0,5192			0,7467			0,7189		
N	4			4			4		
Sigma (σg)	0,5855			0,5855			0,5855		
Mean (x̅)	11,2832%			24,6212%			49,1128%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	2	208,5537%	352,5309%	2	€ 197.772.370	€ 531.538.276
2	1	398,7663%	453,5151%	1	€ 785.032.369	€ 793.659.122
3	1	453,7100%	541,8690%	1	€ 793.855.584	€ 1.426.867.110
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Bin min.	1			1		
Bin max.	3			3		
g	0,0062			-0,2346		
N	4			4		
Sigma (σg)	0,5855			0,5855		
Mean (x̄)	396,9803%			€ 593.637.619		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	2	0,00438093%	0,21184313%	2	0,18311488%	0,39183899%	1	0,00451175%	0,02543057%
2	1	0,24353310%	0,27111175%	1	0,41917455%	1,45861391%	1	0,02705477%	0,04465901%
3	1	0,30370904%	0,39346382%	1	1,46448558%	1,53688902%	1	0,08792931%	0,21676931%
4							1	0,22528942%	0,29236833%
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Bin min.	1			1			1		
Bin max.	3			3			4		
g	0,0461			0,0531			0,4200		
N	4			4			4		
Sigma (σg)	0,5855			0,5855			0,5855		
Mean (x̅)	0,1783%			0,7931%			0,0960%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	1	2,56256487%	20,11047862%	1	53,98134725%	58,85153300%	1	0,37326898%	8,47944792%
2	1	20,19399500%	25,46098950%	1	66,47392935%	93,68217517%	1	9,08390307%	10,35891176%
3	1	25,68343111%	49,37954099%	1	93,76737152%	156,24791017%	1	10,56217264%	13,97728653%
4	1	54,08272670%	73,65245537%	1	190,45996902%	320,72118850%	1	20,56927796%	28,67828596%
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Bin min.	1			1			1		
Bin max.	4			4			4		
g	0,5103			0,6862			0,6229		
N	4			4			4		
Sigma (σg)	0,5855			0,5855			0,5855		
Mean (x̅)	28,5665%			121,0387%			12,2398%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,04475292%	0,24260629%	1	0,26647384%	1,15232108%	1	0,01040144%	0,10671360%
2	1	0,26912349%	0,30664150%	1	1,17136008%	1,41298948%	1	0,11167193%	0,13429246%
3	1	0,45010546%	0,86192026%	1	1,47788978%	5,91188940%	1	0,14760566%	0,67357307%
4	1	1,83072359%	3,98899943%	1	8,60134078%	13,71226184%	1	0,67965692%	0,98214035%
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Bin min.	1			1			1		
Bin max.	4			4			4		
g	0,6906			0,7342			0,7317		
N	4			4			4		
Sigma (σg)	0,5855			0,5855			0,5855		
Mean (x̅)	0,8072%			3,5162%			0,3301%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	519,0000
2	1	593,0000	593,0000
3	1	667,0000	667,0000

2022 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	1,3888%	7,0173%	2	10,3301%	15,9066%	2	9,1781%	35,4267%
2	2	7,0179%	10,4804%	2	16,8719%	17,9700%	2	39,1916%	49,7374%
3	1	10,4998%	11,7187%	1	18,0029%	19,7320%	2	50,2994%	68,2657%
4	1	11,7422%	11,8119%	1	20,3536%	23,7356%	2	68,3521%	123,2311%
5	1	11,8991%	26,1589%	1	26,2367%	40,5307%			
6	1	36,7285%	61,8780%	1	44,3141%	88,8419%			
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Bin min.	1			1			1		
Bin max.	6			6			4		
g	1,6367			1,4491			-0,1688		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̅)	12,3062%			22,2833%			50,1917%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	83,9055%	161,4848%	2	€ 166.580.775	€ 453.095.763
2	2	170,6433%	253,8824%	2	€ 621.071.913	€ 695.579.244
3	1	254,4316%	291,6140%	2	€ 701.024.982	€ 1.060.351.104
4	1	367,5176%	396,6390%	2	€ 1.107.628.704	€ 2.150.721.753
5	1	435,8370%	1482,5888%			
6	1	2368,1607%	2752,7518%			
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Bin min.	1			1		
Bin max.	6			4		
g	1,7944			-0,0458		
N	8			8		
Sigma (σg)	0,6030			0,6030		
Mean (x̅)	568,5649%			€ 724.253.506		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,00000000%	8	0,00000000%	0,00000000%	8	0,00000000%	0,00000000%
2									
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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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	12,92144298%	4	0,00000000%	4,20332316%	4	0,00000000%	1,83663182%
2									
3	2	12,99151061%	24,23367732%	2	26,31228195%	105,19852185%	2	2,35771945%	11,06319895%
4	1	25,75602279%	32,82342452%	1	122,05504565%	170,11409501%	1	14,98916855%	17,18427829%
5	1	33,10876761%	52,35109959%	1	209,58861084%	315,08908418%	1	20,16410202%	27,11326432%
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Bin min.	1			1			1		
Bin max.	5			5			5		
g	0,8156			0,7346			0,6881		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̅)	12,7625%			63,5168%			5,9974%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,08420057%	4	0,00000000%	0,42665974%	4	0,00000000%	0,01506247%
2									
3	2	0,11079913%	0,17369766%	2	0,49905840%	1,07760414%	2	0,02291242%	0,14005252%
4	1	0,20237543%	0,36440026%	1	1,14595475%	1,53017803%	1	0,14020598%	0,14725084%
5	1	0,39689443%	0,47774649%	1	2,09893447%	3,47645019%	1	0,16016254%	0,20717894%
6									
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30									
Bin min.	1			1			1		
Bin max.	5			5			5		
g	0,8181			0,8353			0,3697		
N	8			8			8		
Sigma (σg)	0,6030			0,6030			0,6030		
Mean (x̅)	0,1145%			0,6309%			0,0599%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	528,2500	583,7500
2	2	667,0000	833,5000
3	3	1.000,0000	1.000,0000

2022 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	0,0870%	4,0330%	4	11,0013%	16,0312%	5	2,0388%	12,5283%
2	4	4,0345%	5,1277%	4	16,7758%	17,3275%	4	12,7840%	22,8882%
3	4	5,1285%	6,3366%	4	17,3989%	19,1856%	4	23,0093%	29,0789%
4	4	6,3443%	7,4227%	3	19,2703%	21,2129%	5	29,2103%	32,8625%
5	4	7,4462%	9,2817%	3	21,3250%	23,4132%	3	32,9720%	43,8146%
6	4	9,3053%	12,7761%	3	23,4382%	25,3280%	4	44,0726%	64,8784%
7	3	12,8539%	15,5978%	3	25,5044%	26,5902%	4	66,8525%	78,0847%
8	3	15,6040%	27,0114%	3	27,7708%	32,1685%	4	78,7557%	231,5852%
9	3	27,7335%	107,0951%	3	32,8969%	48,0755%			
10				3	48,9597%	4809,7860%			
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Bin min.	1			1			1		
Bin max.	9			10			8		
g	3,4224			5,2264			0,9558		
N	33			33			33		
Sigma (σg)	0,3898			0,3898			0,3898		
Mean (x̅)	11,5720%			100,1832%			41,1270%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	4	75,1722%	145,3093%	4	€ -	€ 290.619.764
2	4	146,4349%	164,3324%	4	€ 545.163.356	€ 895.508.583
3	4	164,3465%	168,8611%	4	€ 896.189.954	€ 1.503.343.410
4	3	170,3791%	188,8439%	4	€ 1.541.638.162	€ 2.684.402.667
5	3	191,2455%	214,2681%	4	€ 2.698.101.371	€ 6.258.384.986
6	3	215,6270%	234,5080%	4	€ 6.332.186.410	€ 17.574.003.923
7	3	328,6484%	399,9988%	3	€ 18.877.572.214	€ 85.438.428.650
8	3	402,1889%	590,5817%	3	€ 90.317.198.953	€ 150.300.479.871
9	3	624,0864%	1012,8053%	3	€ 150.473.977.748	€ 389.669.188.400
10	3	1018,7512%	7687,0783%			
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30						
Bin min.	1			1		
Bin max.	10			9		
g	4,0931			2,2864		
N	33			33		
Sigma (σg)	0,3898			0,3898		
Mean (x̄)	482,1382%			€ 36.536.805.578		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	22	0,00000000%	0,00426351%	22	0,00000000%	0,00355236%	22	0,00000000%	0,00278706%
2									
3									
4									
5									
6	2	0,00574946%	0,77877708%	4	0,02171583%	8,12615701%	2	0,00289171%	0,26331004%
7	3	0,89942933%	1,45319038%	3	8,67483860%	9,57128828%	3	0,31803629%	0,47865046%
8	3	1,50532174%	2,43518615%	4	11,51628152%	24,71270827%	3	0,49506819%	1,05030321%
9	3	2,93426627%	6,17775887%				3	1,23247571%	3,43252522%
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29									
30									
Bin min.	1			1			1		
Bin max.	9			8			9		
g	1,9799			1,7454			2,0687		
N	33			33			33		
Sigma (σg)	0,3898			0,3898			0,3898		
Mean (x̅)	0,6572%			3,4800%			0,2499%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	8,06944630%	4	0,00000000%	15,62759013%	4	0,00000000%	2,23255887%
2	4	8,10552562%	10,12403389%	4	21,23923331%	59,67672891%	4	2,32971835%	3,96466865%
3	4	10,13209306%	21,89632395%	4	59,68454749%	94,27633012%	4	4,00092006%	5,80277453%
4	3	22,85048179%	26,53922932%	4	94,99828557%	118,41836774%	4	6,60081672%	9,91334490%
5	3	26,56327290%	36,29189388%	4	128,93659924%	257,92470251%	5	11,74145935%	15,25365450%
6	3	40,68680382%	46,60842713%	4	262,47049213%	291,23349043%	3	15,31902595%	19,15319466%
7	3	46,61876026%	77,14821344%	3	291,69279584%	422,77611468%	3	19,68289717%	29,05145511%
8	3	77,19534133%	132,44046304%	3	422,78326277%	1026,11474621%	3	30,57740386%	119,34988234%
9	3	134,94965472%	298,27476430%	3	1026,94177828%	4152,04969835%	3	119,66201778%	873,83199444%
10	3	419,45346186%	5209,63089887%						
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Bin min.	1			1			1		
Bin max.	10			9			9		
g	4,9407			2,9216			3,7672		
N	33			33			33		
Sigma (σg)	0,3898			0,3898			0,3898		
Mean (x̅)	189,2445%			330,5223%			36,3326%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	5	0,00000000%	0,08331849%	5	0,00000000%	0,46891558%	5	0,00000000%	0,01835840%
2	3	0,10475075%	0,56579308%	3	0,48701043%	2,35500555%	3	0,02903885%	0,30982740%
3	4	0,69706232%	0,91599852%	4	2,38734754%	6,59055866%	4	0,33247862%	0,58236755%
4	3	1,19160868%	3,51901076%	3	7,77114503%	11,54411013%	3	0,58265704%	1,03865812%
5	4	3,60993235%	4,20862754%	3	13,40958824%	22,13422676%	3	1,04986297%	1,19850571%
6	2	4,33283122%	4,50145008%	3	22,84599698%	24,39023403%	3	1,21338426%	1,79828585%
7	3	4,66446692%	8,52687081%	3	25,15090109%	32,86238171%	3	1,84861254%	2,26427869%
8	3	8,67269024%	9,38897448%	4	33,29789560%	64,33898394%	3	2,26620326%	2,99544271%
9	3	9,47662541%	35,59072137%	2	70,27394428%	95,86067072%	3	3,03449282%	5,22870211%
10	3	39,46415275%	1168,08579311%	3	100,04766765%	2315,62466902%	3	5,25730958%	189,27399332%
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Bin min.	1			1			1		
Bin max.	10			10			10		
g	4,8635			5,0003			4,8786		
N	33			33			33		
Sigma (σg)	0,3898			0,3898			0,3898		
Mean (x̅)	27,3667%			104,3945%			6,1151%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	54,9583	448,0833
2	11	483,5417	750,2500
3	11	773,3750	1.000,0000

2022 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	1,3405%	6,1466%	3	6,7054%	9,7585%	4	13,5986%	39,7221%
2	3	6,1474%	7,4377%	3	11,0684%	13,5780%	4	41,0797%	47,4636%
3	3	7,4384%	8,1835%	3	13,8683%	14,7616%	4	47,5830%	55,9478%
4	3	8,1955%	9,7145%	3	14,8287%	18,6367%	4	56,0987%	64,0598%
5	2	9,9860%	11,3345%	2	19,5242%	20,2898%	3	64,1202%	79,3750%
6	2	12,1060%	13,8359%	2	20,4001%	25,2117%	3	79,3886%	138,4062%
7	2	13,8894%	20,6430%	2	25,2777%	26,3344%			
8	2	20,6658%	25,3986%	2	27,3519%	46,8723%			
9	2	25,7739%	126,0676%	2	48,4567%	564,8292%			
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30									
Bin min.	1			1			1		
Bin max.	9			9			6		
g	3,3757			3,9452			0,1405		
N	22			22			22		
Sigma (σg)	0,4568			0,4568			0,4568		
Mean ($\bar{x}$)	14,6561%			36,0887%			55,6366%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	73,9654%	144,0844%	4	€ -	€ 176.128.520
2	3	146,2287%	166,6500%	3	€ 209.822.734	€ 393.301.148
3	3	166,7005%	173,0786%	3	€ 397.136.200	€ 470.643.859
4	3	186,1110%	224,4838%	3	€ 472.680.818	€ 853.226.375
5	3	226,8794%	275,8574%	3	€ 855.239.164	€ 2.381.604.110
6	3	282,4242%	299,2888%	3	€ 2.441.008.566	€ 4.901.590.674
7	2	428,6086%	694,6578%	3	€ 5.170.016.946	€ 12.810.125.836
8	2	740,8568%	2294,6175%			
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Bin min.	1			1		
Bin max.	8			7		
g	3,0518			1,2218		
N	22			22		
Sigma (σg)	0,4568			0,4568		
Mean (x̅)	317,2612%			€ 1.725.528.506		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,02710357%	10	0,00000000%	0,03044538%	10	0,00000000%	0,01072871%
2									
3									
4	2	0,03326902%	0,15974417%	2	0,04970569%	0,82112454%	2	0,01459158%	0,05300534%
5	3	0,15998293%	0,95389526%	3	0,83707389%	2,59893676%	3	0,05530897%	0,17421982%
6	3	0,98839057%	2,69709374%	3	3,67233778%	13,37573035%	3	0,19088983%	1,93001060%
7	2	3,12220119%	4,88841184%	2	13,43966910%	30,67158579%	2	2,62124716%	3,25352695%
8	2	6,61727260%	13,73474684%	2	42,85357904%	54,28356473%	2	4,64266507%	7,48463683%
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Bin min.	1			1			1		
Bin max.	8			8			8		
g	2,3116			1,9913			1,8486		
N	22			22			22		
Sigma (σg)	0,4568			0,4568			0,4568		
Mean (x̅)	1,5497%			7,6822%			0,9024%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	1,31898389%	4	0,00000000%	4,72443924%	4	0,00000000%	0,90007028%
2	4	1,32067549%	7,39791676%	3	6,39533418%	16,88077120%	3	0,91579279%	2,55375232%
3	4	7,44262663%	21,06120513%	3	16,88086133%	51,71873011%	3	2,77790116%	6,01437150%
4	4	21,48283573%	32,69775580%	3	52,23785280%	107,90829217%	3	7,77097179%	12,01851127%
5	3	32,74804954%	37,24446292%	3	108,20075749%	189,21338166%	3	12,24117875%	14,96069731%
6	3	37,27687317%	77,94505996%	3	192,88256020%	267,85136486%	3	15,12663192%	20,02338455%
7				3	270,13301981%	779,35927126%	3	20,33611906%	54,06934623%
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Bin min.	1			1			1		
Bin max.	6			7			7		
g	0,3045			0,7933			0,6059		
N	22			22			22		
Sigma (σg)	0,4568			0,4568			0,4568		
Mean (x̅)	19,0779%			113,4509%			9,7958%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,00602629%	9	0,00000000%	0,03634902%	9	0,00000000%	0,00133031%
2									
3									
4	3	0,00810359%	0,47817853%	3	0,04499753%	1,52699682%	3	0,00139424%	0,20337850%
5	3	0,50295966%	0,71298655%	3	1,75605680%	5,76751174%	3	0,22269506%	0,45873353%
6	3	0,79965783%	1,66274578%	3	6,16257843%	11,75729357%	3	0,53801485%	0,99258287%
7	2	1,68451078%	6,96992891%	2	13,31545154%	26,89286201%	2	1,01191318%	6,35010758%
8	2	8,25613876%	17,43062424%	2	27,55398359%	51,10334399%	2	6,61190656%	17,50181521%
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Bin min.	1			1			1		
Bin max.	8			8			8		
g	2,7995			1,4824			2,7706		
N	22			22			22		
Sigma (σg)	0,4568			0,4568			0,4568		
Mean (x̅)	1,7179%			6,5273%			1,0553%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	102,4857	401,6571
2	7	408,5286	726,2000
3	7	881,6000	1.000,0000

2022 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	2	1,5467%	7,4096%	2	10,0228%	14,8267%	2	14,5558%	40,2972%
2	2	7,4141%	8,4725%	2	14,8797%	15,0509%	2	47,3748%	53,8478%
3	2	8,4750%	9,2016%	2	15,0831%	16,4300%	2	53,9306%	54,8851%
4	2	9,2108%	9,4356%	2	16,9127%	18,4678%	2	54,9404%	58,4916%
5	2	9,4975%	10,5628%	2	18,5623%	21,1427%	2	58,6000%	64,3796%
6	1	10,7439%	17,1750%	1	21,7976%	41,8197%	1	64,6987%	115,0759%
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Bin min.	1			1			1		
Bin max.	6			6			6		
g	-0,6496			0,7430			-0,8626		
N	11			11			11		
Sigma (σg)	0,5669			0,5669			0,5669		
Mean (x̅)	8,4154%			16,7467%			52,6084%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	119,9648%	208,2560%	2	€ 8.770.244	€ 43.290.454
2	2	208,3770%	222,8643%	2	€ 254.659.638	€ 315.486.737
3	2	222,9666%	260,1285%	2	€ 316.721.848	€ 370.201.856
4	2	261,7039%	336,9195%	2	€ 378.395.284	€ 541.012.905
5	2	362,7279%	613,5648%	2	€ 545.219.895	€ 958.555.576
6	1	656,8652%	683,0863%	1	€ 1.013.120.767	€ 1.202.666.797
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Bin min.	1			1		
Bin max.	6			6		
g	1,1415			0,7355		
N	11			11		
Sigma (σg)	0,5669			0,5669		
Mean (x̅)	320,8947%			€ 402.042.392		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	4	0,00000000%	0,00210436%	4	0,00000000%	0,00224922%	4	0,00000000%	0,00104888%
2									
3	2	0,00257039%	0,02797571%	2	0,00418332%	0,12303351%	2	0,00139453%	0,01451333%
4	2	0,02985965%	0,07658659%	2	0,12894254%	0,23452964%	2	0,01469982%	0,02274914%
5	1	0,07685235%	0,10970807%	1	0,34613163%	0,48419126%	1	0,03498315%	0,04846444%
6	1	0,11117446%	0,20024380%	1	0,58947123%	1,72811494%	1	0,05014363%	0,12337299%
7	1	0,25191648%	0,39555773%	1	2,10538153%	2,68682012%	1	0,17508484%	0,20121629%
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30									
Bin min.	1			1			1		
Bin max.	7			7			7		
g	1,9734			2,1299			1,8714		
N	11			11			11		
Sigma (σg)	0,5669			0,5669			0,5669		
Mean (x̅)	0,0572%			0,3537%			0,0311%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	3,56664827%	19,30348682%	2	105,33937192%	115,25497528%	3	0,27161988%	14,08921537%
2	2	19,32562535%	29,22664964%	2	120,07546195%	160,13200646%	2	15,57820358%	17,93278016%
3	2	29,23506214%	32,59068053%	2	160,20041169%	189,31555518%	2	18,07421971%	19,09589711%
4	2	33,17983432%	35,14966199%	2	191,94239255%	201,19273311%	2	19,21021157%	20,97559211%
5	2	35,17086918%	41,77236539%	2	209,59706647%	325,38044083%	2	22,91055813%	47,28645430%
6	1	61,18774776%	116,21852737%	1	367,06473766%	775,55334783%			
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Bin min.	1			1			1		
Bin max.	6			6			5		
g	1,5136			1,5175			0,4142		
N	11			11			11		
Sigma (σ_g)	0,5669			0,5669			0,5669		
Mean ($\bar{x}$)	32,3721%			192,9696%			17,2416%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σ_g), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,17309289%	4	0,00000000%	1,06708669%	4	0,00000000%	0,04740049%
2									
3	2	0,22777211%	0,28978021%	2	1,24815757%	1,65902582%	2	0,07210370%	0,18614788%
4	2	0,33243947%	0,55652033%	2	1,71232996%	2,88396931%	2	0,18629855%	0,23736116%
5	2	0,58775421%	1,35396955%	2	4,00243619%	9,29739215%	2	0,40413663%	0,75800799%
6	1	1,76327643%	2,08407936%	1	11,83011098%	12,90670190%	1	0,92124453%	1,62375219%
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30									
Bin min.	1			1			1		
Bin max.	6			6			6		
g	1,4060			1,3847			1,1202		
N	11			11			11		
Sigma (σg)	0,5669			0,5669			0,5669		
Mean ($\bar{x}$)	0,4720%			2,7083%			0,2544%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	167,5000	345,1000
2	4	539,3500	852,0000
3	3	861,2500	1.000,0000

2022 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	2,2653%	7,4479%	2	10,2238%	14,4265%	2	22,1390%	42,2835%
2	1	7,4484%	7,5188%	2	16,2810%	16,8537%	2	46,1810%	46,5534%
3	1	7,5192%	7,8029%	1	17,1064%	17,4632%	1	46,5557%	52,2811%
4	1	7,8085%	7,8222%	1	17,5407%	17,7364%	1	53,7858%	69,0810%
5	1	7,8311%	11,0859%	1	17,8378%	29,7207%	1	74,1160%	94,5927%
6	1	13,5068%	22,2893%						
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30									
Bin min.	1			1			1		
Bin max.	6			5			5		
g	1,5744			-0,5200			1,2248		
N	7			7			7		
Sigma (σg)	0,6124			0,6124			0,6124		
Mean (x̅)	8,4186%			16,3171%			50,5634%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	84,4983%	159,9572%	2	€ 6.961.029	€ 335.819.958
2	2	186,5490%	214,5261%	2	€ 663.257.434	€ 848.799.139
3	1	214,5457%	218,2800%	2	€ 870.242.402	€ 1.616.021.703
4	1	228,9136%	235,4453%	1	€ 1.663.024.919	€ 3.191.795.327
5	1	350,1377%	614,6145%			
6						
7						
8						
9						
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24						
25						
26						
27						
28						
29						
30						
Bin min.	1			1		
Bin max.	5			4		
g	1,1261			0,0503		
N	7			7		
Sigma (σg)	0,6124			0,6124		
Mean (x̄)	227,3114%			€ 832.715.338		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	4	0,00000000%	0,00328204%	4	0,00000000%	0,00464951%	4	0,00000000%	0,00125955%
2									
3	1	0,00400888%	0,07410575%	1	0,00864761%	0,08270053%			
4	1	0,23676779%	0,95724485%	1	0,29129169%	2,52971182%	1	0,00171305%	0,03852010%
5	1	0,96084924%	1,91296064%	1	4,45797498%	7,70339643%	1	0,09531027%	0,19717953%
6							1	0,21706518%	0,66652554%
7									
8									
9									
10									
11									
12									
13									
14									
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24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	5			5			6		
g	1,2998			1,2849			1,3823		
N	7			7			7		
Sigma (σg)	0,6124			0,6124			0,6124		
Mean (x̅)	0,1892%			1,1061%			0,0844%		

- 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	8,98530913%	2	0,00000000%	42,81547311%	2	0,00000000%	5,37965079%
2	2	9,00096617%	35,95854913%	2	47,30383798%	234,02123374%	2	5,80636572%	16,22555698%
3	2	36,09484187%	55,87573548%	2	234,16927788%	327,37918571%	2	16,71326705%	22,93645931%
4	1	55,90943909%	75,36435284%	1	329,15794604%	420,94114898%	1	25,44199107%	33,74450177%
5									
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26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	4			4			4		
g	0,0434			-0,0338			0,0436		
N	7			7			7		
Sigma (σg)	0,6124			0,6124			0,6124		
Mean (x̅)	28,2814%			171,0688%			12,6656%		

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	0,00000000%	0,12372960%	2	0,00000000%	0,73654755%	2	0,00000000%	0,05226736%
2	2	0,15300376%	1,17150001%	2	0,76263947%	8,01684677%	2	0,07998792%	0,49015952%
3	1	1,26906370%	1,36004483%	2	8,13280078%	12,25134406%	1	0,49722285%	0,63716090%
4	1	1,46209925%	2,48272089%	1	14,54140852%	21,11389996%	1	0,63866273%	0,74031760%
5	1	2,69502957%	3,23991984%				1	1,25658391%	1,66699914%
6									
7									
8									
9									
10									
11									
12									
13									
14									
15									
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30									

	DERIVATIVES EXPOSURE DIVIDED BY TOTAL RISK EXPOSURE	DERIVATIVES EXPOSURE DIVIDED BY CET1	DERIVATIVES EXPOSURE DIVIDED BY TOTAL ASSETS
Bin min.	1	1	1
Bin max.	5	4	5
g	0,4611	0,3562	0,6080
N	7	7	7
Sigma (σg)	0,6124	0,6124	0,6124
Mean ($\bar{x}$)	0,9959%	5,9958%	0,4489%

- 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 performed when calculating the ex-ante contributions at National 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. gij, N, Sigma (σg), Mean ($\bar{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	38,0000	544,9000
2	2	574,5000	870,5000
3	2	926,0000	1.000,0000

2022 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	87	0,2700%	4,1600%	79	4,7953%	11,8251%	124	0,0746%	22,8100%
2	73	4,1700%	4,7900%	79	11,8391%	12,6280%	112	22,8836%	29,1985%
3	101	4,8000%	5,3800%	79	12,6281%	13,3293%	118	29,2225%	33,7560%
4	86	5,3900%	5,9493%	79	13,3355%	13,6846%	118	33,7562%	37,1049%
5	84	5,9500%	6,3500%	79	13,6904%	14,1951%	118	37,1137%	40,8623%
6	91	6,3600%	6,8200%	79	14,2052%	14,6230%	118	40,8642%	44,7583%
7	86	6,8300%	7,1300%	79	14,6235%	15,0679%	118	44,8002%	48,2695%
8	84	7,1400%	7,4400%	79	15,0733%	15,4694%	118	48,2923%	51,9818%
9	88	7,4500%	7,7500%	79	15,4739%	15,9234%	118	51,9886%	54,9975%
10	89	7,7600%	8,0461%	79	15,9253%	16,2938%	118	55,0096%	57,2782%
11	84	8,0500%	8,2900%	78	16,3023%	16,8375%	118	57,3086%	60,0322%
12	88	8,3000%	8,5900%	78	16,8439%	17,3291%	117	60,0349%	63,7374%
13	88	8,6000%	8,8800%	79	17,3327%	18,1312%	117	63,7606%	69,8157%
14	88	8,8900%	9,2295%	78	18,1579%	18,9011%	117	69,8893%	137,8171%
15	86	9,2300%	9,7300%	78	18,9057%	19,9084%			
16	85	9,7400%	10,4000%	78	19,9155%	20,9531%			
17	88	10,4100%	11,4300%	78	20,9643%	22,3500%			
18	87	11,4400%	14,4100%	78	22,4737%	24,2665%			
19	86	14,6800%	93,4000%	78	24,3014%	27,4224%			
20				78	27,4343%	35,9605%			
21				78	35,9677%	2496,1394%			
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	19			21			14		
g	7,0833			32,0573			0,1948		
N	1.649			1.649			1.649		
Sigma (σg)	0,0602			0,0602			0,0602		
Mean (x̅)	8,7073%			22,0869%			47,3729%		

- 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 performed when 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	83	89,6200%	129,2900%	87	€ -	€ 84.792.022
2	83	129,3600%	138,9700%	87	€ 84.875.446	€ 133.196.002
3	83	139,2276%	146,1571%	87	€ 133.708.109	€ 168.579.669
4	83	146,2500%	150,9700%	87	€ 168.920.602	€ 202.919.783
5	83	151,0000%	156,2382%	87	€ 202.993.013	€ 242.166.068
6	83	156,2400%	162,2300%	87	€ 243.137.856	€ 287.637.358
7	83	162,2400%	168,0836%	87	€ 287.780.923	€ 331.423.398
8	83	168,3200%	174,5000%	87	€ 332.374.125	€ 389.934.081
9	83	174,8900%	181,1200%	87	€ 390.410.912	€ 466.243.685
10	82	181,2400%	190,0200%	87	€ 466.250.423	€ 565.911.778
11	82	190,0329%	197,9800%	87	€ 566.943.557	€ 707.605.000
12	82	198,2200%	210,1000%	87	€ 708.821.716	€ 918.640.213
13	82	210,1600%	223,7100%	87	€ 922.249.220	€ 1.312.810.402
14	82	224,0000%	240,1200%	87	€ 1.312.949.316	€ 1.937.871.901
15	82	240,3300%	260,4000%	87	€ 1.947.932.995	€ 3.501.035.137
16	82	261,2000%	295,7550%	86	€ 3.503.530.912	€ 6.494.372.444
17	82	295,9600%	336,6800%	86	€ 6.498.316.527	€ 13.110.034.077
18	82	337,0000%	416,8793%	86	€ 13.125.427.473	€ 34.839.546.000
19	82	420,6178%	586,9260%	86	€ 36.422.069.362	€ 842.237.579.430
20	82	628,7400%	99999900,0000%			
21						
22						
23						
24						
25						
26						
27						
28						
29						
30						
Bin min.	1			1		
Bin max.	20			19		
g	23,3597			9,2245		
N	1.649			1.649		
Sigma (σg)	0,0602			0,0602		
Mean (x̅)	182210,0780%			€ 13.195.832.339		

- 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	1304	0,00000000%	0,00000000%	1304	0,00000000%	0,00000000%	1304	0,00000000%	0,00000000%
2									
3									
4									
5									
6									
7									
8									
9									
10									
11									
12									
13									
14									
15				1	0,00000022%	0,00000022%			
16	17	0,00000003%	0,00016469%	86	0,00000119%	0,56135306%	17	0,00000001%	0,00003717%
17	82	0,00017674%	0,16045916%	86	0,56635064%	4,65934573%	82	0,00004257%	0,05750912%
18	83	0,16123283%	1,12353191%	88	4,69420654%	21,02671556%	82	0,06181150%	0,39131730%
19	81	1,13378901%	3,42477595%	84	21,52503153%	341,46429239%	86	0,40308454%	1,13301535%
20	82	3,43026556%	142,00787872%				78	1,13301535%	60,37157265%
21									
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	20			19			20		
g	19,9197			10,1084			24,1926		
N	1.649			1.649			1.649		
Sigma (σg)	0,0602			0,0602			0,0602		
Mean ($\overline{x}$)	0,7252%			3,7436%			0,2494%		

- 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 performed when 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. gij, N, Sigma (σg), Mean ($\overline{x}$)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	79	0,00000000%	0,75409625%	92	0,00000000%	7,18973282%	87	0,00000000%	0,51995157%
2	79	0,80502745%	8,33505037%	92	8,59208701%	45,49678848%	87	0,52962301%	3,22446578%
3	79	8,34556185%	13,69798271%	92	45,96011075%	83,59921195%	87	3,30352843%	6,11745754%
4	79	13,80820433%	19,81303437%	92	84,54276164%	114,38272855%	87	6,15895749%	8,57032562%
5	79	19,84856936%	23,17212969%	92	114,38714451%	130,97916532%	87	8,57463145%	10,15093201%
6	79	23,24798427%	25,20435925%	92	131,03695320%	148,97805263%	87	10,15774183%	11,92600296%
7	79	25,20556283%	27,09592262%	92	149,10790506%	164,79813951%	87	11,92946232%	13,20443016%
8	79	27,10658342%	28,86212723%	92	164,95558228%	177,08074665%	87	13,21839737%	14,60091570%
9	79	28,89487914%	30,25644360%	92	177,74701425%	190,72248209%	87	14,62557064%	15,51867882%
10	79	30,26253349%	31,59272658%	92	190,83284138%	206,09779933%	87	15,52530349%	16,45685617%
11	79	31,60088942%	32,96371600%	92	206,30777926%	218,88593795%	87	16,46998335%	17,52512404%
12	78	32,96472543%	34,28726099%	91	218,93400806%	233,98372966%	87	17,52787197%	18,30728915%
13	78	34,29119231%	35,86437195%	91	234,11740120%	252,20543138%	87	18,31365779%	19,17588278%
14	78	35,88515285%	37,50353263%	91	252,28627431%	276,71139838%	87	19,18247082%	20,19878893%
15	78	37,54641682%	39,31921903%	91	276,93180649%	313,16550694%	87	20,24843199%	21,46189256%
16	78	39,32774998%	41,78791559%	91	313,62640377%	387,42405638%	86	21,49604793%	23,17577434%
17	78	41,80408095%	46,60625924%	91	390,32462508%	518,88991173%	86	23,21469088%	25,50347019%
18	78	46,62152915%	55,16761694%	91	532,09408523%	3375,37275463%	88	25,54014143%	35,06323115%
19	78	55,33872112%	65,52182880%				84	35,22737426%	439,04306457%
20	78	65,52182881%	96,44888146%						
21	78	96,53755879%	3803,96354996%						
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	21			18			19		
g	30,2941			5,4438			10,4728		
N	1.649			1.649			1.649		
Sigma (σg)	0,0602			0,0602			0,0602		
Mean (x̅)	41,1851%			229,1003%			17,5412%		

- 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 performed when 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. gij, N, Sigma (σg), Mean (x̅)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 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	404	0,00000000%	0,00000000%	404	0,00000000%	0,00000000%	404	0,00000000%	0,00000000%
2									
3									
4									
5	11	0,00000737%	0,00030576%	11	0,00003077%	0,00156610%	11	0,00000156%	0,00010874%
6	83	0,00033478%	0,01403384%	83	0,00177994%	0,07762533%	83	0,00011983%	0,00675472%
7	83	0,01420351%	0,03852099%	87	0,07910461%	0,24233954%	83	0,00695937%	0,01810602%
8	83	0,03935362%	0,07608679%	79	0,25174354%	0,47225860%	83	0,01839636%	0,03869107%
9	83	0,07675997%	0,12973545%	83	0,47370216%	0,75127027%	83	0,03879259%	0,06077819%
10	82	0,13009387%	0,20564210%	82	0,75161289%	1,15316279%	82	0,06262609%	0,10035218%
11	82	0,20641440%	0,29420620%	82	1,16102107%	1,65770465%	82	0,10093854%	0,14253145%
12	82	0,29693595%	0,43186405%	82	1,66464958%	2,44632113%	82	0,14286419%	0,19980329%
13	82	0,43248371%	0,68095020%	82	2,45490649%	3,78584291%	82	0,20062734%	0,31077326%
14	82	0,68140715%	0,96266653%	82	3,79817222%	5,74725138%	82	0,31106053%	0,45248415%
15	82	0,97256303%	1,52253076%	82	5,78917300%	8,59847463%	84	0,45524455%	0,73892416%
16	83	1,53644052%	2,50549597%	82	8,63263305%	14,29390860%	80	0,74051468%	1,05073551%
17	89	2,51540167%	4,16949185%	82	14,50896767%	22,93379924%	82	1,06416125%	1,51280822%
18	74	4,17302680%	6,68039450%	82	23,02552149%	36,00147402%	82	1,51760923%	2,57762980%
19	88	6,83217365%	18,52899797%	82	36,29392116%	94,87502267%	82	2,58829697%	5,67777105%
20	76	19,03246382%	588,64538052%	82	95,26762612%	2304,17581459%	82	5,74318400%	129,79635507%
21									
22									
23									
24									
25									
26									
27									
28									
29									
30									
Bin min.	1			1			1		
Bin max.	20			20			20		
g	19,7141			16,5281			16,2083		
N	1.649			1.649			1.649		
Sigma (σg)	0,0602			0,0602			0,0602		
Mean (x̄)	3,7526%			19,3103%			1,1322%		

- 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 performed when 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. gij, N, Sigma (σg), Mean (x̄)) are defined in the Step 2 of Annex I of Commission Delegated Regulation (EU) 2015/63.

2022 ex-ante contribution period
Information on the discretization of the non-binary risk indicators

BU	PILLAR IV		
	IPS BINNING		
Bin	no.	min.	max.
1	550	1,0000	561,0765
2	550	561,6073	725,3160
3	549	726,0549	1.000,0000