(RSD thousand)

No	Item	(RSD thousand) Amount
	Common Equity Tier 1: elements	
1	CET1 capital instruments and the related share premium accounts	8,549,095
1.1.	of which: shares and other capital instruments which fulfil the requirements as laid out in Section 8 of the DCA	5,671,608
1.2.	of which: relevant share premium with the instruments referred to in item 1.1, i.e. the amount paid above par value of those instruments	2,877,486
2	Profit from preceding years free of any future liabilities, to be allocated to CET 1 capital according to the decision of the bank's assembly	-
3	Profit of the current year or profit from the preceding year which the bank's assembly still has not decided to allocate in CET 1 capital which fulfil the requirements as laid out in Section 10, paras 2 and 3 on inclusion into CET 1 capital	-
4	Revaluation reserves and other unrealised losses	259,238
5	Reserves from profit and other bank reserves, except for reserves for general banking risks	151,672
6	Reserves for general banking risks	-
7	Non-controlling participations (minority interests) allowed in CET1**	-
8	Common Equity Tier 1 capital before regulatory adjustments and deductibles (sum of rows from 1 to 7)	8,960,005
	Common Equity Tier 1 capital: regulatory adjustments and deductibles	3,203,203
9	Additional value adjustments (-)	-3,363
10	Intangible assets, including goodwill (net of deferred tax liabilities) (-)	-28,741
11	Deferred tax assets that rely on future profitability of the bank, excluding those arising from temporary differences (net of related deferred tax liability where the conditions referred to in Section 14, paragraph 1 of the DCA are met)	-
12	Fair value reserves related to gains or losses on cash flow hedges of financial instruments that are not valued at fair value, including projected cash flows	-
13	IRB Approach: Negative amount of difference resulting from the calculation in accordance with Section 134 of the DCA (-)	-
14	Any increase in equity that results from securitisation exposures (-)	-
15	Gains or losses on bank's liabilities valued at fair value resulting from changes in own credit standing	-
16	Defined benefit pension fund assets on the balance sheet of the bank(-)	-
17	Direct, indirect and synthetic holdings by a bank of own Common Equity Tier 1 instruments, including own CET 1 instruments that a bank is under an actual or contingent obligation to purchase by virtue of an existing contractual obligation (-)	-
18	Direct, indirect and synthetic holdings of the CET 1 instruments of financial sector entities where those entities have a reciprocal cross holding with the bank, designed to inflate artificially the capital of the bank (-)	-
19	Applicable amount of direct, indirect and synthetic holdings by the bank of the CET1 instruments of financial sector entities where the bank does not have a significant investment in those entities (-)	-
20	Applicable amount of direct, indirect and synthetic holdings of the CET1 instruments of financial sector entities where the bank has a significant investment in those entities (-)	-
21	Exposure amount of the following items which qualify for a risk weight of 1.250%, where the bank deducts that exposure amount from the amount of CET1 items as an alternative to applying a risk weight of 1.250%	-
21.1.	of which: holdings in entities outside the financial sector in the amount of over 10% of capital of those entities, i.e. holdings that allow exerting a significant impact on managing of a legal entity or on the business policy of that legal entity (-)	-
21.2.	of which: securitisation positions (-)	-
21.3.	of which: free deliveries (-)	-
22	Deferred tax assets that rely on the bank's future profitability arising from temporary differences (amount above 10% of bank's CET1 capital referred to in Section 21, paragraph 2, reduced by the amount of related tax liabilities where the requirements referred to in Section 14, paragraph 1 of the DCA are met (-)	-
23	Sum of deferred tax assets and holdings of financial sector entities where the bank has a significant investment referred to in Section 21, paragraph 1 of the DCA in such entities, which exceeds the threshold referred to in Section 21, paragraph 3 of the DCA (-)	_
23.1.	of which: Direct, indirect and synthetic holdings of the CET1 instruments of financial sector entities where the bank has a significant investment in those entities	-
23.2.	of which: Deferred tax assets arising from temporary differences	-
24	Losses for the current and previous years, and unrealised losses (-)	-5,433,264

25		
	Any tax charge relating to CET1 elements foreseeable at the moment of its calculation, except where the bank suitably adjusts the amount of CET1 elements insofar as such tax charges reduce the amount up to which those items may be used to cover risks or	
	losses (-)	-
26	Amount of items required to be deducted from the bank's Additional Tier 1 items that exceeds Additional Tier 1 capital of the bank (-)	-
27	Amount of required reserve for estimated losses on balance-sheet assets and off-balance sheet items of the bank	-
28	Total regulatory adjustments and deductibles from CET1 capital (sum of rows from 9 to 27)	-5,472,683
29	Common Equity Tier 1 capital (difference between 8 and 28)	3,487,319
	Additional Tier 1 capital: elements	
30	Shares and other capital instruments which fulfil the requirements as laid out in Section 23 of the DCA and related share premium	-
31	Capital instruments issued by subsidiaries, which are recognised as Additional Tier 1 capital**	=
32	Additional Tier 1 capital before deductibles (30+31)	ı
	Additional Tier 1 capital: deductibles	
33	Direct, indirect and synthetic holdings by a bank of own Additional Tier 1 instruments, including the instruments that a bank is obliged to purchase as a result of existing contractual obligations (-)	-
34	Direct, indirect and synthetic holdings by a bank of the Additional Tier 1 instruments of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-)	-
35	Applicable amount of direct, indirect and synthetic holdings by a bank of the Additional Tier 1 instruments of financial sector entities where the bank does not have a significant investment in those entities (-)	-
	Direct indirect and questions haddings by a bank of the Additional Tier 1 instruments of financial coster entities where the bank has	
36	Direct, indirect and synthetic holdings by a bank of the Additional Tier 1 instruments of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for five working days or fewer (-)	-
37	Amount of items required to be deducted from Tier 2 items that exceed the Tier 2 capital of the bank (-)	-
38	Total deductibles from Additional Tier 1 capital (sum of rows from 33 to 37)	ı
39	Additional Tier 1 capital (difference between 32 and 38)	-
40	Tier 1 capital (sum of rows 29 and 39)	3,487,319
	Tier 2: elements	
41	Shares and other Tier 2 capital instruments and subordinated liabilities which fulfil the requirements as laid out in Section 28 of the DCA and related share premium accounts related to instruments	-
	Capital instruments issued by subsidiaries, which are recognised as Tier 2 capital**	
42		=
42	Credit risk adjustments that meet the requirements for the inclusion in Tier 2 capital	-
	Credit risk adjustments that meet the requirements for the inclusion in Tier 2 capital Tier 2 capital before deductibles (sum of rows from 41 to 43)	-
43		-
43	Tier 2 capital before deductibles (sum of rows from 41 to 43) Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that	-
43	Tier 2 capital before deductibles (sum of rows from 41 to 43) Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-)	
43	Tier 2 capital before deductibles (sum of rows from 41 to 43) Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that	- - -
43 44 45	Tier 2 capital before deductibles (sum of rows from 41 to 43) Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the	- - - -
43 44 45 46	Tier 2 capital before deductibles (sum of rows from 41 to 43) Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector	- - - - -
43 44 45 46	Tier 2 capital before deductibles (sum of rows from 41 to 43) Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities where a bank does not have a significant investment in those entities (-) Direct, indirect and synthetic holdings by the bank of the Tier 2 instruments and subordinated liabilities of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for fewer than five working days	- -
43 44 45 46 47 48	Tier 2 capital before deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities where a bank does not have a significant investment in those entities (-) Direct, indirect and synthetic holdings by the bank of the Tier 2 instruments and subordinated liabilities of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for fewer than five working days (-)	-
43 44 45 46 47 48 49	Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities where a bank does not have a significant investment in those entities (-) Direct, indirect and synthetic holdings by the bank of the Tier 2 instruments and subordinated liabilities of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for fewer than five working days (-) Total deductibles from Tier 2 capital (sum of rows from 45 to 48)	-
43 44 45 46 47 48 49 50	Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities where a bank does not have a significant investment in those entities (-) Direct, indirect and synthetic holdings by the bank of the Tier 2 instruments and subordinated liabilities of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for fewer than five working days (-) Total deductibles from Tier 2 capital (sum of rows from 45 to 48) Tier 2 capital (difference between 44 and 49)	- - - - -
43 44 45 46 47 48 49 50 51	Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities where a bank does not have a significant investment in those entities (-) Direct, indirect and synthetic holdings by the bank of the Tier 2 instruments and subordinated liabilities of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for fewer than five working days (-) Total deductibles from Tier 2 capital (sum of rows from 45 to 48) Tier 2 capital (difference between 44 and 49) Total capital (sum of rows 40 and 50)	- - - - - 3,487,319
43 44 45 46 47 48 49 50	Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities where a bank does not have a significant investment in those entities (-) Direct, indirect and synthetic holdings by the bank of the Tier 2 instruments and subordinated liabilities of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for fewer than five working days (-) Total deductibles from Tier 2 capital (sum of rows from 45 to 48) Tier 2 capital (difference between 44 and 49) Total capital (sum of rows 40 and 50) Total risk-weighted assets	- - - - -
43 44 45 46 47 48 49 50 51	Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities where a bank does not have a significant investment in those entities (-) Direct, indirect and synthetic holdings by the bank of the Tier 2 instruments and subordinated liabilities of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for fewer than five working days (-) Total deductibles from Tier 2 capital (sum of rows from 45 to 48) Tier 2 capital (difference between 44 and 49) Total capital (sum of rows 40 and 50)	- - - 3,487,319 9,434,415
43 44 45 46 47 48 49 50 51	Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities where a bank does not have a significant investment in those entities (-) Direct, indirect and synthetic holdings by the bank of the Tier 2 instruments and subordinated liabilities of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for fewer than five working days (-) Total deductibles from Tier 2 capital (sum of rows from 45 to 48) Tier 2 capital (difference between 44 and 49) Total capital (sum of rows 40 and 50) Total risk-weighted assets Capital adequacy ratios and capital buffers	- - - - 3,487,319 9,434,419 36.96
43 44 45 46 47 48 49 50 51 52	Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities where a bank does not have a significant investment in those entities (-) Direct, indirect and synthetic holdings by the bank of the Tier 2 instruments and subordinated liabilities of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for fewer than five working days (-) Total deductibles from Tier 2 capital (sum of rows from 45 to 48) Tier 2 capital (difference between 44 and 49) Total capital (sum of rows 40 and 50) Total risk-weighted assets Capital adequacy ratios and capital buffers Common Equity Tier 1 capital ratio (%)	- - - 3,487,319 9,434,419 36.96
43 44 45 46 47 48 49 50 51 52	Tier 2 capital before deductibles (sum of rows from 41 to 43) Tier 2 capital: deductibles Direct, indirect and synthetic holdings by a bank of own Tier 2 instruments and subordinated liabilities, including instruments that the bank is obliged to purchase as a result of existing contractual obligations (-) Direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities with which the bank has reciprocal cross holdings, designed to inflate artificially the capital of the bank (-) Applicable amount of direct, indirect and synthetic holdings of the Tier 2 instruments and subordinated liabilities of financial sector entities where a bank does not have a significant investment in those entities (-) Direct, indirect and synthetic holdings by the bank of the Tier 2 instruments and subordinated liabilities of financial sector entities where the bank has a significant investment in those entities, excluding underwriting positions held for fewer than five working days (-) Total deductibles from Tier 2 capital (sum of rows from 45 to 48) Tier 2 capital (difference between 44 and 49) Total rapital (sum of rows 40 and 50) Total risk-weighted assets Capital adequacy ratios and capital buffers Common Equity Tier 1 capital ratio (%)	- - - - - 3,487,319

 $[\]ensuremath{^{*}}$ DCA - Decision on Capital Adequacy of Banks.

^{**} To be completed by the ultimate parent company, obliged to calculate the banking group's capital based on the data from the consolidated financial statements, in accordance with the decision on consolidated supervision of a banking group.

^{***} As a percentage of risk-weighted assets.

^{****} Calculated as Common Equity Tier 1 capital of the bank (expressed as percentage of risk-weighted assets), less Common Equity Tier 1 capital of the bank used to maintain the Common Equity Tier 1 capital ratio referred to in Section 3, paragraph 3, item 2) of the DCA and the total capital ratio referred to in Section 3, paragraph 3, item 3) of the DCA.

Annex 3 PI-UPK

Data on connecting capital positions from the balance sheet positions from the form PI-KAP

1. Paring elements in the balance sheet

Position	Title position	Balance Sheet	Reference
Α	ASSETS	15,226,782	
A.I	Cash and assets held with the central bank	1,712,853	
A.II	Pledged financial assets	-	
A.III	Financial assets recognised at fair value through income statement and held for trading	-	
A.IV	Financial assets available for sale	3,304,023	
A.V	Loans and receivables from banks and other financial organisations	62,928	
A.VI	Loans and receivables from clients	8,884,633	
A.VII	Change in fair value of hedged items	-	
A.VIII	Receivables arising from hedging derivatives	-	
A.IX	Investments in associated companies and joint ventures	-	
	From which direct or indirect investments in banks and other financial sector entities	-	
A.X	Investments into subsidiaries	-	
	From which direct or indirect investments in banks and other financial sector entities	-	
A.XI	Intangible investments	28,742	е
A.XII	Property, plant and equipment	397,730	
A.XIII	Investment property	304,130	
A.XIV	Current tax assets	1,325	
A.XV	Deferred tax assets	-	
A.XVI	Non-current assets held for sale and discontinued operations	-	
A.XVII	Other assets	530,418	
	From which direct or indirect investments in banks and other financial sector entities in the amount		
	exceeding 10% of the capital of those banks, respectively	-	
A.XVIII	TOTAL ASSETS (positions under AOP labels from 0001 to 0019 in Consolidated balance sheet)	15,226,782	
Р	LIABILITIES		
РО	LIABILITIES	11,551,713	
PO.I	Financial liabilities recognised at fair value through income statement and held for trading	-	
PO.II	Deposits and other liabilities to banks, other financial organisations and central bank	1,448,971	
PO.III	Deposits and other liabilities to other clients	9,824,749	
PO.IV	Change in fair value of hedged items	-	
PO.V	Liabilities arising from hedging derivatives	-	
	From what is the basis of the hybrid instruments	-	
PO.VI	Liabilities based on securities	-	
PO.VII	Subordinated liabilities	-	
	Of which Subordinirane liabilities that are included in the supplementary capital of the bank	-	
PO.VIII	Provisions	55,082	
PO.IX	Liabilities under assets held for sale and discontinued operations	-	
PO.X	Current tax liabilities	-	
PO.XI	Deferred tax liabilities	6,895	
PO.XII	Other liabilities	216,016	
O.XIII	TOTAL LIABILITIES (positions under AOP labels from 0401 to 0413 in the Consolidated balance sheet)	11 551 713	
	<u> </u>	11,551,713	
PO.XIV	CAPITAL Share conital	3,675,069	
O.XIV	Share capital	8,549,095	
	Of which the nominal value of the shares paid, except the preferential cumulative	5,671,609	а
	From which emission is a premium based on equity capital, except for preferential cumulative shares	2,877,486	b
	From what nominal value of preferential shares	-	
	From which emission is a premium based on preferential cumulative shares	-	
PO.XV	Own shares	-	
	Of which the bank's own shares have been acquired, except for preferential cumulative actions	-	
	From what is acquired its own apreferential cumulative action	-	
PO.XVI	Profit	-	
	Of which unallocated profits from previous years	_	
	Of which the profit from the current year	_	v
O.XVII		5,430,976	ž
J./\VII	From what losses from previous years	5,376,995	
	The loss of the current year	53,981	
U X//!!!	Reserves	556,951	
J.// VIII	From what reserves from the profit that constitute the base capital element	151,672	d
	rom what reserves from the profit that constitute the base capital element	131,0/2	u

	What other positive consolidated reserves	-	
	From which other negative consolidated reserves	-	
	From which other net negative revaluation reserves	2,288	ž
	From what is gained from the bank's obligations valued at fair value achieved due to a change in the		
	bank's credit rating	-	
	The positive revaluation reserves arising from the effects of changes in fair value of fixed assets, securities		
	and other funds, in accordance with IFRS/IAS, are expressed in favour of these reserves	407,567	g (deo rez)
PO.XIX	Unrealized losses	-	
	Of which unrealized losses on securities available for sale	-	
PO.XX	Participation without the right of control	-	
	From which minority participation in child societies	-	
PO.XXI	TOTAL CAPITAL	3,675,069	
PO.XXII	TOTAL CAPITAL DEFICIENCY	-	
PO.XXIII	TOTAL PASIVA	15,226,782	
V.P.	NON-BALANCING POSITIONS		
V.P.A.	Off-Balance assets	26,319,641	
	From which the amount of shares taken in collateral, except preferential cumulative actions	-	
	From which the amount of preferential cumulative shares taken in the pledge	-	
V.P.P.	Non-Bilene pasives	26,319,641	
	From which the amount of shares taken in collateral, except preferential cumulative actions	-	
	From which the amount of preferential cumulative shares taken in the pledge	-	

2. Connecting positions in the balance sheet of State and position in the PI-PAK form

No	Item	Amount	Data source According to references from 1. Steps
	Basic share capital: elements		
1	Basic share capital instruments and the corresponding emission premium	8,549,095	
1.1.	of which: Shares and other capital instruments that meet the conditions under the 8. OAK	5,671,608	a
1.2.	of which: the relevant emission premium with the instruments from point 1.1. That is. Amount is		
1.2.	deposited above the nominal value of these instruments	2,877,486	b
2	Gains from previous years that are not burdened by any future obligations, and for which the Bank's		
	Assembly decided to be deployed in basic equity capita Profit of the current year or profit from the previous year for which the bank's Assembly has not yet	-	
3	decided that it will be deployed in the basic equity capital that meets the requirements of point 10. St. 2.		
3	and three. For inclusion in basic equity capital	_	
4	Revaluation reserves and other unrealized gains	259,238	g
5	Reserves from the profit and other bank reserves, except reserves for general banking risks	151,672	d
6	Reserves for general banking risks	131,072	u
О	Participation without the right of control (minority participation) that are recognized in the basic equity	-	
7	capital * *	-	
8	Basic share capital before regulatory adjustments and unimportant items (the sum of 1 to 7)	8,960,005	
	Basic share capital: regulatory adjustments and deductible items	0	
9	Additional value customizations (-)	-3,363	đ
10	Intangible investments, including goodwill (minus the amount of deferred tax liabilities) (-)	-28,741	е
	Deferred tax assets that depend on future profitability of the bank, except those arising from temporary		
11	differences, reduced to related deferred tax liabilities if the conditions are met in point 14. Paragraph 1. Oak	-	
	Fair value of reserves related to gains or losses on the basis of protection instruments of cash flow for		
12	financial instruments which are not valued at fair value, including the projected cash flows		
	, , ,	-	
13	IRB approach: Negative amount of the difference obtained by the calculation according to point 134. OAK ()	-	
14	Capital increase resulting from securitization of exposure (-)	-	
15	Gains or losses on bank's liabilities valued at fair value resulting from changes in the bank's credit capacity	-	
16	Property in the pension fund with defined fees in the balance sheet of the bank (-)	-	
	Direct, indirect and synthetic investment of the bank in its own instruments of basic equity capital,		
17	including its own instruments of basic equity capital that the bank is obliged to purchase, or may be		
	obliged to buy on the basis of contractual obligations (-)	-	
	"Direct, indirect and synthetic investments in the instruments of the basic equity equity of financial sector		
18	entities that have mutual investments in the bank, which have been carried out for the greater amount of		
	capital of the Bank (-)	-	

19	Applicable amount of direct, indirect and synthetic investments of the bank in the instruments of the basic equity equity of persons in the financial sector where the bank does not have a significant investment (-) Applicable amount of direct, indirect and synthetic investments of the bank in the instruments of the financial sector entities where the bank has a significant investment (-)	-	
20		-	
21	The amount of exposure that meets the conditions for the risk ratio of 1,250%, which the bank decides to reject from the basic equity capital instead of applying that weight of which: participation in persons who are not entities in the financial sector in the amount of over 10% of the capital of these persons, i.e. participation that enable effective performance of a significant impact on the management of legal entities or the business policy of that legal entity (-) of which: securitized positions (-) of which: free shipments (-)	-	
21.1.	of which: participation in persons who are not entities in the financial sector in the amount of over 10% of the capital of these persons, i.e. participation that enable effective performance of a significant impact on the management of legal entities or the business policy of that legal entity (-)	-	
21.2.	of which: securitized positions (-)	-	
21.3.	of which: free shipments (-)	-	
22	Deferred tax assets that are dependent on future profitability of the bank and arising from temporary differences (amount above 10% of the bank's basic equity capital from the point 21 paragraph 2, reduced to the amount of related tax liabilities if the conditions in point 14 are fulfilled. Paragraph 1. OAK) (-)	-	
23	The sum of deferred tax assets and investments in financial sector entities where the bank has a significant investment in point 21. Paragraph 1. The KIA, which exceeds the limit in point 21. Paragraph 3. OAK (-)	-	
23.1.	of which: direct, indirect and synthetic investments in the instruments of the basic equity equity entities ir which the bank has a significant investment	-	
23.2.	of which: deferred tax assets arising from temporary differences	-	•
25	Loss of current and previous years, as with unrealized losses (-) The amount of tax related to the elements of the basic equity capital that can be predicted at the time of capital calculation, unless the bank has previously adjusted the amount of the fixed equity assets in the	-5,433,264	ž
26	amount in which these taxes reduce the amount to which the elements The basic equity capital may be used to cover risk or losses (-) The amount for which the relevant entries from the additional base capital of the bank exceed the amount	-	
26	of the additional base capital of the Bank (-)	-	
27	Amount of the necessary reserves for estimated losses on balancing assets and off-balance bank items	-	
28	Total regulatory customizations and deductible entries from basic equity capital (total from 9 to 27)	-5,472,683	
29	Basic equity capital (the difference between 8 and 28)	3,487,319	
30	Additional Basic capital: elements Shares and other capital instruments that meet the requirements of the 23. OAK and related emission premium	-	
31	Basic capital instruments issued by child societies that are recognized in the additional basic capital * *		
32	Additional basic capital before items (30 + 31)	-	
	Additional basic capital: deductible items		
33	Direct, indirect and synthetic investments of the bank in its own instruments of additional basic capital, including instruments that the Bank is obliged to purchase on the basis of an existing contractual obligation (-)	-	
34	Direct, indirect and synthetic investments in the instruments of additional basic capital of entities in the financial sector that have mutual investments in the bank that have been carried out for the greater amount of capital of the Bank (-)	-	
35	Applicable amount of direct, indirect and synthetic investments in the instruments of additional basic capital of financial sector entities where the bank does not have a significant investment (-)	-	
36	Direct, indirect and synthetic investments of the bank in the instruments of additional basic capital of financial sector entities where the bank has a significant investment, excluding positions on the basis of the patronage of the securities, which is held by five Working days or shorter (-)	-	
37	The amount for deductible items from supplementary capital of the bank exceeds the amount of the bank's	supplementary	capital (-)
38	Total deductible entries from additional base capital (total from 33 to 37)		
39	Additional basic capital (difference between 32 and 38)		
40	Basic capital (total 29 and 39)	3,487,319	
	Supplementary equity: Elements		
41	Shares and other instruments of supplementary capital and Subotic obligations, which meet the requirements of the point 28. The KIA and the relevant emission premium with instruments	-	
42	Capital instruments issued by subordinates which are recognized in the supplementary capital		
	eaphia	-	

43	Customizations for the credit risk that meet the conditions for inclusion in supplementary capital	-	
44	Supplementary capital before item (total from 41 to 43)	-	
	Supplementary Capital: Deductible items		
	Direct, indirect and synthetic investments of the bank in its own instruments of supplementary capital and		
45	subordinated obligations, including instruments that the Bank is obliged to purchase on the basis of an existing contractual obligation (-)	-	
	Direct, indirect and synthetic investments in supplementary capital instruments and subordinated		
46	liabilities of financial sector entities that have mutual investments in the bank that have been carried out		
	for the greater amount of capital of the Bank (-)	-	
	Applicable amount of direct, indirect and synthetic investments in supplementary capital instruments and		
47	subordinated liabilities of financial sector entities where the bank does not have a significant investment (-)	-	
	Direct, indirect and synthetic investments of the bank in the instruments of additional basic capital and		
48	subordinated liabilities of financial sector entities where the bank has a significant investment, excluding		
40	positions on the basis of the patronage of the securities emissions. Values that are held for five working		
	days or a shorter	-	
49	Total deductible items from supplementary capital (sum from 45 to 48)	-	
50	Supplementary capital (difference between 44 and 49)	-	
51	Total capital (sum 40 and 50)	3,487,319	
52	Total risk assets	9,434,415	
	Capital adequacy indicators and capital buffers		
53	The bank's basic Action Capital adequacy indicator (%)	36.96	
54	The bank's core capital adequacy indicator (%)	36.96	
55	Bank capital Adequacy indicator (%)	36.96	
56	Total requirements for capital buffers (%) * * *	4.60	
57	Basic action capital available to cover protective layers (%) * * * *	28.96	

Data on Total Capital Requirements and Capital Adequacy Ratio

(RSD thousand)

1. TOTAL COMMON SQUITY TIER 1 CAPITAL 2. TOTAL ADDITIONAL TIER 1 CAPITAL 3. TOTAL TIER 2 CAPITAL 4. CAPITAL REQUIREMENTS OR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY 6.57, 8.8 TO FREE DELIVERIES 6.57, 8. TO FREE DELIVERIES 6. TO F			(RSD thousand)
CAPITAL CAPITAL COMMON EQUITY TIER 1 CAPITAL TOTAL ADDITIONAL TIER 1 CAPITAL CAPITAL REQUIREMENTS CAPITAL REQUIREMENT FOR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY RISK TO FREE DELIVERIES AUGUST TO FREE DELIVERIES AUGUST TO FREE DELIVERIES AUGUST TO FREE DELIVERIES AUGUST TO FREE DELIVERIES RISK TO FREE DELIVERIES AUGUST TO FREE DELIVERIES RISK TO FREE DELIVERIES AUGUST TO FREE DELIVERIES RISK TO FREE DELIVERIES AUGUST TO FREE DELIVERIES AUGUST TO FREE DELIVERIES AUGUST TO FREE DELIVERY RISK TO	No	Name	
1. TOTAL COMMON SQUITY TIER 1 CAPITAL 3. TOTAL REQUIREMENTS 4. CAPITAL REQUIREMENT FOR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY 8. CAPITAL REQUIREMENT FOR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY 8. RISK OF REFE DELIVERIES 1. RISK OF REFE DELIVERIES 1. Standardised Approach (SA) 1.1. Exposures to central governments and central banks 1.1. Exposures to central governments and central banks 1.1. Exposures to the second programment of the second programment units 1.1. Exposures to public administrative bodies 1. Exposures to public administrative bodies 1. Exposures to international organisations 1. Exposures in the form of covered bounds 1. Exposures associated with particularly high risk 1. Exposures associated with particularly high risk 1. Exposures in the form of covered bounds 1. Exposures to international exposures associated with particularly high risk 1. Exposures to international exposures in the form of covered bounds 1. Exposures to the form of covered bounds 1. Exposures to the form of covered bounds 1. Exposures to the form of units in open-ended investment funds 1. Exposures to the form of units in open-ended investment funds 1. Exposures to the form of units in open-ended investment funds 1. Internal Exposures 1. Exposures to the formal cover international exposures 1. Exposures to the formal expos		CADITAL	
2 TOTAL ADDITIONAL TIER 1 CAPITAL 3 TOTAL TREP 2 CAPITAL REQUIREMENTS 4 CAPITAL REQUIREMENT FOR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY 5 RISK TO FREE DELIVERIES 1. Standardised Approach (SA) 8.214. 1.1. Exposures to entroit governments and central banks 1.1. Exposures to entroit all autonomies or local government units 1.1. Exposures to entroit and autonomies or local government units 1.1. Exposures to public administrative bodies 1.1. Exposures to public administrative bodies 1.1. Exposures to public administrative bodies 1.1. Exposures to uniternational organisations 1.1. Exposures to uniternational organisations 1.1. Exposures to companies 1.1. Exposures to companies 1.1. Exposures to companies 1.1. Exposures to an international organisations 1.1. Exposures to international organisations 1.1. Exposures to the form of covered bonds 1.1. Exposures secured by mortgages on immovable property 1.1. Exposures secured by mortgages on immovable property 1.1. Exposures secured by mortgages on immovable property 1.1. Exposures associated with particularly high risk 1.1. Exposures associated with particularly high risk 1.1. Exposures associated with particularly high risk 1.1. Exposures in the form of covered bonds 1.1. Exposures in the form of securitisation positions 1.1. Exposures in the form of securitisation positions 1.1. Exposures in the form of securitisation positions 1.1. Exposures in the form of units in open-ended investment funds 1.1. Exposures in the form of units in open-ended investment funds 1.1. Exposures in the form of units in open-ended investment funds 1.1. Exposures to entral governments and central banks 1.1. Exposures to entral governments a	1		3,487,319
8 TOTAL TRE Q CAPITAL 9 CAPITAL REQUIREMENTS 2 CAPITAL REQUIREMENT FOR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY 3 RISK TO FREE DELIVERISS 4 RISK TO FREE DELIVERISS 5 STATE AND SETTLEMENT FOR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY 5 RISK TO FREE DELIVERISS 5 RISK TO FREE DELIVERISS 5 STATE AND SETTLEMENT FOR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY 5 STATE AND SETTLEMENT FOR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY 5 STATE SETTLEMENT FOR S			3,487,319
CAPITAL REQUIREMENTS CAPITAL REQUIREMENT FOR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY RISK TO FREE DELIVERIES RISK EXPOSURES to DIVIDE Administrative bodies RISK Exposures to unblic administrative bodies RISK Exposures to public administrative bodies RISK Exposures to unblic administrative bodies RISK Exposures to unblic administrative bodies RISK Exposures to unblic administrative bodies RISK RISK RISK RISK RISK RISK RISK RISK			
CAPITAL REQUIREMENT FOR CREDIT RISK, COUNTERPARTY RISK, DILUTION RISK AND SETTLEMENT/DELIVERY 1.1. Standardised Approach (SA) 1.1. Exposures to entral governments and central banks 1.1. Exposures to entral governments and central banks 1.1. Exposures to public administrative bodies 1.1. Exposures to untiliateral development banks 1.1. Exposures to internal annihistrative bodies 1.1. Exposures to default 1.1. Exposures to default 1.1. Exposures sourced by mortgages on immovable property 1.1. Exposures associated with particularly high risk 1.1. Exposures associated with particularly high risk 1.1. Exposures in the form of covered bonds 1.1. Exposures in the form of securitisation positions 1.1. Exposures in the form of securitisation positions 1.1. Exposures in the form of securitisation positions 1.1. Exposures in the form of units in open-ended investment funds 1.1. Exposures in the form of units in open-ended investment funds 1.1. Exposures in the form of units in open-ended investment funds 1.1. Exposures to the fund of units in open-ended investment funds 1.1. Exposures to the fund of units in open-ended investment funds 1.1. Exposures to the fund of units in open-ended investment funds 1.1. Exposures to the fund of units in open-ended investment funds 1.1. Exposures to the fund of units in open-ended investment funds 1.1. Exposures to the fund of units in open-ended investment funds 1.1. Exposures to the fund of units in open-ended investment funds 1.1. Exposures to the fund of units in open-ended investment funds 1.1. Exposu	-		754 750
1.1 Standardised Approach (SA) 8, 214, 1.1 Exposures to entrol and autonomies or local government units 1.1.1 Exposures to entrol autonomies or local government units 1.1.1 Exposures to entrol autonomies or local government units 1.1.1 Exposures to public administrative bodies 1.1.1 Exposures to public administrative bodies 1.1.1 Exposures to public administrative bodies 1.1.1 Exposures to multical autonomies or local government units 1.1.1 Exposures to banks 1.1.1 Exposures to banks 1.1.1 Exposures to banks 2.2.9.	II		754,753
MSK IOTHER CURVERIES 1.1.1 Standardised Approach (SA) 1.1.1.2 Exposures to central governments and central banks 1.1.2 Exposures to entral government units 1.1.3 Exposures to public administrative bodies 1.1.4 Exposures to public administrative bodies 1.1.5 Exposures to public administrative bodies 1.1.6 Exposures to public administrative bodies 1.1.7 Exposures to international organisations 1.1.8 Exposures to thermational organisations 1.1.9 Exposures to the companies 1.1.10 Exposures to the companies 1.1.11 Exposures to the companies 1.1.12 Exposures to the companies 1.1.13 Exposures to the form of covered bonds 1.1.14 Exposures seaf-and with particularly high risk 1.1.15 Exposures in the form of covered bonds 1.1.16 Exposures in the form of covered bonds 1.1.17 Exposures in the form of recurrication positions 1.1.18 Exposures in the form of recurrication positions 1.1.19 Exposures in the form of recurrication positions 1.1.10 Exposures in the form of recurrication positions 1.1.11 Exposures in the form of recurrication positions 1.1.12 Exposures in the form of recurrication positions 1.1.13 Exposures in the form of recurrication positions 1.1.14 Exposures in the form of recurrication positions 1.1.15 Exposures in the form of recurrication positions 1.1.16 Exposures in the form of recurrication positions 1.1.17 Order ribers 1.18 Exposures in the form of units in open ended investment funds 1.1.19 Exposures in the form of units in open ended investment funds 1.1.10 Order ribers 1.1.11 Order ribers 1.1.12 Exposures in the form of units in open ended investment funds 1.1.12 Exposures in the form of units in open ended investment funds 1.1.14 Exposures in the form of units in open ended investment funds 1.1.15 Exposures in the form of units in open ended investment funds 1.1.16 Exposures in the form of units in open ended investment funds 1.1.17 Order ribers 1.1.18 Exposures in the form of units in open ended investment funds 1.1.19 Order ribers 1.1.10 Order ribers 1.1.11	1.		657,158
1.1.1. Exposures to central governments and central banks 1.1.2. Exposures to public administrative bodies 1.1.3. Exposures to public administrative bodies 1.1.4. Exposures to unblicateral development banks 1.1.5. Exposures to companies 1.1.6. Exposures to companies 1.1.7. Exposures to companies 1.1.8. Exposures to companies 1.1.9. Exposures to companies 1.1.10. Exposures to banks 1.1.10. Exposures to banks 1.1.11. Exposures in default 1.1.12. Exposures in the form of covered bonds 1.1.13. Exposures in the form of covered bonds 1.1.14. Exposures in the form of securitisation positions 1.1.15. Exposures in the form of securitisation positions 1.1.16. Exposures to banks and companies with a short-term credit assessment 1.1.17. Exposures to banks and companies with a short-term credit assessment 1.1.18. Exposures to banks and companies with a short-term credit assessment 1.1.19. Exposures to banks and companies with a short-term credit assessment 1.1.19. Exposures to banks and companies with a short-term credit assessment 1.1.19. Exposures to banks and companies with a short-term credit assessment 1.1.19. Exposures to central governments and central banks 1.19. Exposures to central governments and central banks 1.19. Exposures to companies 1.19. Exposures to ministrial exposures 1.19. Exposures to companies 1.19. Exposures to ministrial exposures 1.19. Exposures exposures for ministrial			
1.1.1.2 Exposures to public administrative bodies 1.1.4 Exposures to multilateral development banks 1.1.5 Exposures to multilateral development banks 1.1.6 Exposures to multilateral development banks 1.1.7 Exposures to tanks 2.2.99 1.1.8 Retail exposures 3.8.50, 1.1.10 Exposures to make 3.8.50, 1.1.11 Exposures exposures 3.8.50, 1.1.12 Exposures associated with particularly high risk 1.1.12 Exposures associated with particularly high risk 1.1.13 Exposures in the form of covered bonds 1.1.14 Exposures in the form of securitisation positions 1.1.15 Exposures in the form of securitisation positions 1.1.16 Exposures to banks and companies with a short-term credit assessment 1.1.17 Exposures to banks and companies with a short-term credit assessment 1.1.18 Exposures to banks and companies with a short-term credit assessment 1.1.19 Exposures to banks and companies with a short-term credit assessment 1.1.19 Exposures to banks and companies with a short-term credit assessment 1.1.19 Exposures to central governments and central banks 1.1.2 Exposures to central governments and central banks 1.1.3 Exposures to companies 1.1.4 Exposures to companies 1.1.5 Exposures to companies 1.1.6 Exposures to companies 1.1.7 Exposures to companies 1.1.8 Exposures to companies 1.1.9 Exposures to companies 1.1.19 Exposures to companies 1.1.19 Exposures to Exposures to Sanks 1.1.19 Exposures to Exposures to Exposures 1.1.20 Exposures to Exposures to Exposures to Sanks 1.1.3 Exposures to Exposures to Exposures to Sanks 1.1.4 Exposures to Exposures to Exposures to Sanks 1.1.5 Exposures to Exposures to Exposures to Sanks 1.1.5 Exposures to Exposures to Exposure to		• • • • • • • • • • • • • • • • • • • •	8,214,480
1.14. Exposures to public administrative bodies 1.14. Exposures to international organisations 1.15. Exposures to international organisations 1.16. Exposures to companies 1.17. Exposures to companies 1.18. Retail exposures 1.18. Retail exposures 1.19. Exposures in default 1.19. Exposures in default 1.10. Exposures in default 1.10. Exposures in default 1.10. Exposures in default 1.110. Exposures in default 1.111. Exposures in default 1.112. Exposures in the form of covered bonds 1.113. Exposures in the form of securitisation positions 1.114. Exposures in the form of securitisation positions 1.115. Exposures in the form of securitisation positions 1.116. Equity exposures 1.117. Equity exposures 1.118. Exposures in the form of securitisation positions 1.119. Equity exposures 1.119. Equity exposures 1.119. Equity exposures 1.110. Equity exposures 1.110. Equity exposures 1.111. Exposures in the form of units in open-ended investment funds 1.111. Exposures in the form of units in open-ended investment funds 1.111. Exposures in the form of units in open-ended investment funds 1.111. Exposures in the form of units in open-ended investment funds 1.112. Exposures in the form of units in open-ended investment funds 1.115. Equity exposures 1.116. Equity exposures 1.117. Exposures to central governments and central banks 1.118. Exposures to central governments and central banks 1.119. Exposures to thanks 1.119. Exp			<u> </u>
1.1.1. Exposures to imultilateral development banks 1.1.8. Exposures to banks 1.1.9. Exposures to banks 1.1.1. Exposures to banks 1.1.1. Exposures to banks 1.1.1. Exposures to companies 1.1.1. Exposures to companies 1.1.1. Exposures in default 1.1.1. Exposures in the form of covered bonds 1.1.1. Exposures in the form of securitisation positions 1.1.1. Exposures in the form of securitisation positions 1.1.1. Exposures to banks and companies with a short-term credit assessment 1.1.1. Exposures to banks and companies with a short-term credit assessment 1.1.1. Exposures to banks and companies with a short-term credit assessment 1.1.1. Exposures to banks and companies with a short-term credit assessment 1.1. Internal Ratings Based Approach (IRB) 1. Exposures to companies 1. Exposures to Exposures to Small and medium-sized enterprises classified as retail exposures 1. Exposures to Companies 1. Exposures to Companies 1. Exposures to Companies 1. Exposures to Companies 1. Exposures to Exposures to Small and medium-sized enterprises classified as retail exposures 1. Exposures are for exposures to Small and medium-sized enterprises classified as retail exposures 1. Exposures are for exposures to Small and medium-sized enterprises classified as retail exposures 1. Exposures are for exposures to Small and medium-sized enterprises classified as retail exposures 1. Exposures are for exposures to Small and medium-sized enterprises cla			<u> </u>
1.1.6. Exposures to International organisations 1.1.6. Exposures to Companies 2.299 1.1.7. Exposures to Companies 3.299 1.1.8. Retail exposures 3.44 1.1.9. Exposures secured by mortgages on immovable property 3.850, 1.1.10. Exposures associated with particularly high risk 1.1.11. Exposures associated with particularly high risk 1.1.12. Exposures in the form of ecovered bonds 1.1.13. Exposures in the form of securitisation positions 1.1.14. Exposures in the form of securitisation positions 1.1.15. Equity exposures in the form of units in open-ended investment funds 1.1.16. Equity exposures 1.17. Other items 968, 1.18. Internal Ratings Based Approach (IRB) 1.19. Equity exposures 1.19. Exposures to companies 1.19. Exposures to simple exposures 1.19. Exposures to companies 1.19. Exposures to make the exposures 1.19. Exposures to fine the exposures to small and medium-sized enterprises classified as retail exposures 1.19. Exposures in the form of exposures in sufficiently diversified portfolios 1.19. Exposures assisted equity exposures in sufficiently diversified portfolios 1.19. Exposures in the form of exposures in sufficiently diversified portfolios 1.19. Exposures in the form of securitisation positions 1.19. Exposures assisting from other assets 1.19. Exposures in the form of securitisation position is in respect of securitisation items 1.19. Exposures in the form of securitisation position is in respect of securitisation items 1.19. Exposures in the form of securitisati	1.1.3.	Exposures to public administrative bodies	
1.1.6 Exposures to banks 2,299 1.1.8 Retail exposures (2,299 1.1.8 Retail exposures (2,299 1.1.8 Retail exposures (2,299 1.1.10 Exposures in default (3,290 1.1.11 Exposures in default (3,290 1.1.11 Exposures in default (3,290 1.1.11 Exposures in the form of covered bonds (3,290 1.1.11 Exposures in the form of several bonds (3,290 1.1.11 Exposures in the form of several bonds (3,290 1.1.12 Exposures to the form of several bonds (3,290 1.1.13 Exposures to the form of several bonds (3,290 1.1.14 Exposures to banks and companies with a short-term credit assessment (3,290 1.1.15 Exposures to banks (3,290 1.1.16 Exposures to banks (3,290 1.1.17 Other items (3,290 1.1.18 Exposures to banks (3,290 1.1.19 Exposures to central governments and central banks (3,290 1.1.19 Exposures to companies (3,290 1.1.19 Exposures	1.1.4.	Exposures to multilateral development banks	
1.1.2. Exposures to companies 2.299. 1.1.3. Retail exposures 334. 1.1.9. Exposures in default 697. 1.1.10. Exposures in the form of covered bonds 1.1.11. Exposures in the form of covered bonds 1.1.12. Exposures in the form of securitisation positions 1.1.13. Exposures in the form of securitisation positions 1.1.14. Exposures in the form of securitisation positions 1.1.15. Exposures in the form of securitisation positions 1.1.16. Equity exposures in the form of securitisation positions 1.1.17. Other items 94. 1.1.18. Equity exposures in the form of securitisation positions 1.1.19. Other items 968. 1.10. Internal Ratings Based Approach (IRB) 968. 1.11. Exposures to central governments and central banks 1.12. Exposures to banks 1.12. Exposures to banks 1.13. Exposures to banks 1.14. Retail exposures 10 of which: Exposures secured by mortgages on immovable property 1.14. Retail exposures 10 of which: Exposures secured by mortgages on immovable property 1.14. Of which: Exposures sto small and medium-sized enterprises classified as retail exposures 1.14. Equity exposures 1.15. Internal models approach 1.15. Internal models approach 1.15. Internal models approach 1.15. Internal models approach 1.15. Exposures into from of securitisation positions 1.15. Exposures into from of securitisation positions 1.15. Exposures arising from other assets 1.15. Exposures into from of securitisation positions 1.16. Exposures into from of securitisation positions 1.17. Exposures into from of securitisation positions 1.18. Exposures into from of securitisation positions 1.19. Explait requirement for position risk of debt securities 1.19. Capital requirement for position risk of sets respect of securitisation intems 1.11. Capital requirement for position risk of sets response from the tr	1.1.5.	Exposures to international organisations	
1.1.9. Exposures in default 1.1.9. Exposures in default 1.1.10. Exposures in default 1.1.11. Exposures in default 1.1.11. Exposures in the form of covered bonds 1.1.11. Exposures in the form of covered bonds 1.1.11. Exposures in the form of securitisation positions 1.1.11. Exposures to banks and companies with a short-term credit assessment 1.1.11. Exposures to the form of units in open-ended investment funds 1.1.11. Exposures in the form of units in open-ended investment funds 1.1.11. Exposures to banks and companies with a short-term credit assessment 1.1.12. Exposures to banks 1.1.13. Exposures to banks 1.1.14. Exposures to central governments and central banks 1.1.15. Exposures to companies 1.1.16. Exposures to companies 1.1.17. Exposures to companies 1.1.18. Exposures to companies 1.18. Exposures to of which: Exposures secured by mortgages on immovable property 1.18. Exposures to of which: Caualifying revolving retail exposures 1.18. Exposures to of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.18. Equity exposures 1.18. Exposures to exposures 1.18. Exposures to exposure traded equity exposures 1.18. Exposures in the form of securitisation positions 1.18. Exposures in the form of securitisation positions 1.18. Exposures arising from other assets 1.18. Exposures ar	1.1.6.	Exposures to banks	49,253
1.1.0 Exposures secured by mortgages on immovable property 1.1.1.1 Exposures in the form of covered bonds 1.1.1.1 Exposures in the form of securitisation positions 1.1.1.1 Exposures to banks and companies with a short-term credit assessment 1.1.1.1 Exposures to banks and companies with a short-term credit assessment 1.1.1.1 Exposures to banks and companies with a short-term credit assessment 1.1.1.1 Equity exposures 1.1.1.1 Equity exposures 1.1.1.1 Equity exposures 1.1.1 Exposures to banks 1.1.1 Exposures to companies 1.1.2 Exposures to companies 1.1.3 Exposures to companies 1.1.4 Retail exposures 1.1.5 Equity exposures 1.1.5 Exposures to exposure to expos	1.1.7.	Exposures to companies	2,299,325
1.1.10. Exposures in default 1.1.11. Exposures in the form of covered bonds 1.1.12. Exposures in the form of covered bonds 1.1.13. Exposures in the form of securitisation positions 1.1.14. Exposures to the form of securitisation positions 1.1.15. Exposures to the form of units in open-ended investment funds 1.1.16. Equity exposures 1.1.17. Other items 1.1.18. Exposures to central governments and central banks 1.1.19. Item and Ratings Based Approach (IRB) 1.1.10. Exposures to central governments and central banks 1.1.21. Exposures to central governments and central banks 1.1.22. Exposures to companies 1.1.23. Exposures to companies 1.1.24. Retail exposures 1.1.24. of which: Exposures secured by mortgages on immovable property 1.1.24. of which: Exposures secured by mortgages on immovable property 1.1.24. of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.1.25. Equity exposures 1.1.25. Exposures to exposures 1.1.25. Exposures to small and medium-sized enterprises classified as retail exposures 1.1.25. Equity exposures 1.1.25. Equity exposures 1.1.25. Equity exposures 1.1.25. Exposures are single fraded equity exposures 1.1.25. Exposures are single traded equity exposures 1.1.25. Exchange traded equity exposures 1.1.25. Exchange traded equity exposures 1.1.25. Exposures arising from other assets 1.1.25. Exposur	1.1.8.	Retail exposures	344,377
1.11.1 Exposures associated with particularly high risk 1.11.2 Exposures in the form of covered bonds 1.11.3 Exposures in the form of securitisation positions 1.11.4 Exposures to banks and companies with a short-term credit assessment 1.11.5 Equity exposures 1.11.6 Equity exposures 1.11.7 Other items 968, 1.1.1 Internal Ratings Based Approach (IRB) 1.1.2 Exposures to banks 1.1.2 Exposures to banks 1.1.3 Exposures to banks 1.1.4 Exposures to banks 1.1.5 Equity exposures 1.1.6 Equity exposures 1.1.7 Exposures to central governments and central banks 1.1.2 Exposures to central governments and central banks 1.1.2 Exposures to companies 1.1.3 Exposures to companies 1.1.4 Exposures to danks 1.1.5 Equity exposures 1.1.6 Equity exposures 1.1.7 Exposures to of which: Exposures secured by mortgages on immovable property 1.1.8 Equity exposures 1.1.9 Of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.1.5 Equity exposures 1.1.5 Equity exposures 1.1.5 Equity exposures 1.1.5 Equity exposures 1.1.5 Exchange traded equity exposures 1.1.5 Exchange traded equity exposures 1.1.5 Exchange traded equity exposures 1.1.5 Exposures in the form of securitisation positions 1.1.5 Equity exposures to which a bank applies the Standardised Approach 1.1.6 Exposures in the form of securitisation positions 1.1.7 Equity exposures to which a part and applies the Standardised Approach 1.1.6 Exposures in the form of securitisation positions 1.1.7 Exposures a rising from other assets 1.1.8 Equity exposures to position, foreign exchange risk and commodities risk calculated under the Standardised Approach 1.1.1 Capital requirement for position risk of debt securities 1.1.1 Capital requirement for position risk in respect of securitisation items 1.1.1 Capital requirement for position risk in respect of securitisation items 1.1.1 Capital requirement for position risk of debt securities 1.1 Capital requirement for position risk of debt securities 1.1 Capital requirement for position risk of the securities of which	1.1.9.	Exposures secured by mortgages on immovable property	3,850,139
1.1.13. Exposures in the form of covered bonds 1.1.14. Exposures to banks and companies with a short-term credit assessment 1.1.15. Exposures in the form of securitisation positions 1.1.16. Equity exposures 4. 1.1.17. Other items 968, 1.1.18. Exposures to central governments and central banks 1.2. Internal Ratings Based Approach (IRB) 1.2. Exposures to central governments and central banks 1.2. Exposures to central governments and central banks 1.2. Exposures to companies 1.2. Exposures to companies 1.2. Exposures to companies 1.2. Retail exposures 1.2. Of which: Exposures secured by mortgages on immovable property 1.2. Exposures to descript and the secured by mortgages on immovable property 1.2. Exposures to descript and the secured by mortgages on immovable property 1.2. Exposures to companies 1.2. Equity exposures 1.2. Exposures and equity exposures 1.2. Exposures and equity exposures 1.2. Exchange traded equity exposures in sufficiently diversified portfolios 1.2. Exchange traded equity exposures in sufficiently diversified portfolios 1.2. Exposures and exposures to which a bank applies the Standardised Approach 1.2. Exposures and exposures to which a bank applies the Standardised Approach 1.2. Exposures arising from other assets 1.2. Exposures arising from Securitatisation positions 1.2. Exposures in the form of securitatisation positions 1.2. Exposures in the form of securitation position is kin respect of securitisation items 1.2. Capital requirement for position risk in respect of securitisation items 1.2. Capital requirement for position risk in respect of securitisation items 1.2. Capital requirement for position risk in respect of securitisation items 1.2. Capital requirement for position risk asing from equity securities 1.3. Capital requirement for position risk asing from equity securities 1.3. Capital requirement for position risk asing from equ	1.1.10.	Exposures in default	697,976
1.1.1.1. Exposures in the form of securitisation positions 1.1.1.1. Exposures in the form of units in open-ended investment funds 1.1.1.1. Exposures in the form of units in open-ended investment funds 1.1.1.1. Exposures in the form of units in open-ended investment funds 1.1.1. Exposures in Cherical Special S	1.1.11.	Exposures associated with particularly high risk	
1.1.1.4. Exposures to banks and companies with a short-term credit assessment 1.1.1.5. Exposures in the form of units in open-ended investment funds 4. 1.1.1.7. Other items 968, 1.2. Internal Ratings Based Approach (IRB) 1.2. Exposures to central governments and central banks 1.2. Exposures to companies 1.2. Exposures to companies 1.2. Retail exposures 1.2. Retail exposures 1.2. Of which: Exposures secured by mortgages on immovable property 1.2. Exposures to companies 1.2. Exposures to companies 1.2. Of which: Exposures secured by mortgages on immovable property 1.2. Equity exposures 1.2. Equity exposures 1.2. Equity exposures to small and medium-sized enterprises classified as retail exposures 1.2. Equity exposures 1.2. Exposures an applied: 1.2. Internal models approach 1.2. Exposures an applied equity exposures 1.2. Exchange traded equity exposures in sufficiently diversified portfolios 1.2. Exposures in the form of securitisation positions 1.2. Exposures in the form of securitisation positions 1.2. Equity exposures to which a bank applies the Standardised Approach 1.2. Exposures in the form of securitisation positions 1.2. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR MARKET RISKS 3. CAPITAL REQUIREMENT FOR MARKET RISKS 3. Capital requirements for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1. Capital requirement for position risk in respect of securitisation items 3.1. Capital requirement for programment for second programment for programment for a programment for a position risk of debt securities of which capital requirement for position risk of debt securities 3.1. Capital requirement for position risk of debt securities 3.1. Capital requirement for position risk of debt securities 3.1. Capital requirement for operational risk calculated under the Basic Indicator Approach (Acapital requirem	1.1.12.	Exposures in the form of covered bonds	
1.1.15. Exposures in the form of units in open-ended investment funds 1.1.16. Equity exposures 2. Other items 2. Other items 2. Internal Ratings Based Approach (IRB) 2. Internal Ratings Based Approach (IRB) 2. Exposures to central governments and central banks 2. Exposures to deminish the property of which: Exposures secured by mortgages on immovable property 2. Exposures to of which: Exposures secured by mortgages on immovable property 3. Equity exposures 4. Equity exposures 4. Exposures to small and medium-sized enterprises classified as retail exposures 4. Equity exposures 4. Exposures and the property exposures 4. Equity exposures to which a bank applies the Standardised Approach 4. Equity exposures in the form of securitisation positions 5. Exposures airsing from other assets 6. CAPITAL REQUIREMENT FOR EXTITLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 6. ADITAL REQUIREMENT FOR STETLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 6. ADITAL REQUIREMENT FOR STETLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 6. ADITAL REQUIREMENT FOR STETLEMENT FOR INSERTITEMENT FOR MARKET RISKS 6. Capital requirement for position risk in respect of securitisation items 6. ADITAL REQUIREMENT FOR STETLEMENT FOR Exposures from the trading book 6. ADITAL REQUIREMENT FOR STETLEMENT FOR Exposures from the trading book 6. ADITAL REQUIREMENT FOR Operational risk calculated under the Basic Indicator Approach 6. ADITAL REQUIREMENT FOR Operational risk calculated under the Basic Indicator Approach 6. ADITAL REQUIREMENT FOR Operational risk calculated under the Standardised Approach/Alternative 6. Standardised Approach 6. Capital requirement for operational risk c	1.1.13.	Exposures in the form of securitisation positions	
1.1.1.6. Equity exposures	1.1.14.	Exposures to banks and companies with a short-term credit assessment	
1.1.1. Other items 968, 1.2. Internal Ratings Based Approach (IRB) 1.2. Exposures to central governments and central banks 1.2.1. Exposures to central governments and central banks 1.2.2. Exposures to companies 1.2.4. Retail exposures 1.2.4.1. of which: Exposures secured by mortgages on immovable property 1.2.4.2. of which: Qualifying revolving retail exposures 1.2.4.1. of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.2.5.1. Equity exposures 1.2.5.1. Approach applied: 1.2.5.1. Simple Risk-Weight Approach 1.2.5.1. Simple Risk-Weight Approach 1.2.5.1. PD/LGD Approach 1.2.5.1. Types of equity exposures 1.2.5.2. Types of equity exposures 1.2.5.2. Types of equity exposures 1.2.5.2. Exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2. Other equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR SETILEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3. CAPITAL REQUIREMENT FOR SETILEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3. CApital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirement for position risk in respect of securitisation items 3.1.3. Additional capital requirement for loreign exchange risk 3.1.3. Capital requirement for position risk in respect of securitisation items 3.1.4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Standardised Approach 4. Capital requirement for operational risk calculated under the Standardised Approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach Approach 4	1.1.15.	Exposures in the form of units in open-ended investment funds	
1.1.1. Other items 968, 1.2. Internal Ratings Based Approach (IRB) 1.2. Exposures to central governments and central banks 1.2.1. Exposures to central governments and central banks 1.2.2. Exposures to companies 1.2.4. Retail exposures 1.2.4.1. of which: Exposures secured by mortgages on immovable property 1.2.4.2. of which: Qualifying revolving retail exposures 1.2.4.1. of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.2.5.1. Equity exposures 1.2.5.1. Approach applied: 1.2.5.1. Simple Risk-Weight Approach 1.2.5.1. Simple Risk-Weight Approach 1.2.5.1. PD/LGD Approach 1.2.5.1. Types of equity exposures 1.2.5.2. Types of equity exposures 1.2.5.2. Types of equity exposures 1.2.5.2. Exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2. Other equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR SETILEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3. CAPITAL REQUIREMENT FOR SETILEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3. CApital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirement for position risk in respect of securitisation items 3.1.3. Additional capital requirement for loreign exchange risk 3.1.3. Capital requirement for position risk in respect of securitisation items 3.1.4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Standardised Approach 4. Capital requirement for operational risk calculated under the Standardised Approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach Approach 4	1.1.16.	Equity exposures	4,748
1.2.1 Internal Ratings Based Approach (IRB) 1.2.1 Exposures to central governments and central banks 1.2.2 Exposures to campanies 1.2.3 Exposures to companies 1.2.4 Retail exposures 1.2.4.1 of which: Exposures secured by mortgages on immovable property 1.2.4.2 of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.2.4.1 of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.2.5.2 Equity exposures 1.2.5.3 Equity exposures 1.2.5.1.1 Simple Risk-Weight Approach 1.2.5.1.2 Simple Risk-Weight Approach 1.2.5.1.2 PD/LGD Approach 1.2.5.2.1 Types of equity exposures 1.2.5.2.1 Types of equity exposures 1.2.5.2.1 Types of equity exposures 1.2.5.2.2 Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2.3 Other equity exposures to which a bank applies the Standardised Approach 1.2.5.2 Equity exposures to which a bank applies the Standardised Approach 1.2.5.2 Equity exposures to which a bank applies the Standardised Approach 1.2.5.2 Equity exposures to which a bank applies the Standardised Approach 1.2.6 Exposures in the form of securitisation positions 1.2.7 Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETILEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS 4.1.1 Capital requirements for position risk in respect of securitisation items 3.1.1 Capital requirement for position risk in respect of securitisation items 3.1.2 Capital requirement for position risk in respect of securitisation items 3.1.3 Capital requirement for position risk in respect of securitisation items 3.1.3 Capital requirement for position risk of debt securities 3.2 Applied requirement for position risk of debt securities 3.3 Additional capital requirement for position risk of debt securities 3.3 Additional capital requirement for	1.1.17.	·	968,661
1.2.1. Exposures to central governments and central banks 1.2.2. Exposures to companies 1.2.4. Retail exposures 1.2.4.1. of which: Exposures secured by mortgages on immovable property 1.2.4.2. of which: Qualifying revolving retail exposures 1.2.4.1. of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.2.4.1. Approach applied: 1.2.5.1. Approach applied: 1.2.5.1. Simple Risk-Weight Approach 1.2.5.1. P/LGD Approach 1.2.5.1. P/LGD Approach 1.2.5.1. Internal models approach 1.2.5.2. Types of equity exposures 1.2.5.2. Exchange traded equity exposures 1.2.5.2. Non-exchange traded equity exposures 1.2.5.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2. Supposures in the form of securitisation positions 1.2.5.2. Exposures in the form of securitisation positions 1.2.6. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 1.2.7. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR MARKET RISKS 3.1. Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1. Capital requirement for position risk in respect of securitisation items 3.1. Capital requirement for position risk in respect of securitisation items 3.1. Capital requirement for position risk in respect of securitisation items 3.1. Capital requirement for position risk in respect of securitisation items 3.1. Capital requirement for position risk in respect of securitisation items 3.1. Capital requirement for position risk in respect of securitisation items 3.1. Capital requirement for position risk arising from equity securities 3.1. Capital requirement for position risk arising from equity securities 3.1. Capital requirement for position risk arising from equity securities 3.1. Capital requirement for position risk arising from equity securities 3.1. Capital requirement for position risk arising from equity securities 3.1. Capital requirement for			-
1.2.2. Exposures to companies 1.2.4. Exposures to companies 1.2.4. I of which: Exposures secured by mortgages on immovable property 1.2.4.1. of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.2.4.2. of which: Cualifying revolving retail exposures 1.2.4.3. of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.2.5. Equity exposures 1.2.5. Equity exposures 1.2.5. Equity exposures 1.2.5. Simple Risk-Weight Approach 1.2.5. PD/LGD Approach 1.2.5. PD/LGD Approach 1.2.5. PD/LGD Approach 1.2.5. Exchange traded equity exposures in sufficiently diversified portfolios 1.2.5. Exposures in the form of securitisation positions 1.2.5. Equity exposures to which a bank applies the Standardised Approach 1.2. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3. CAPITAL REQUIREMENT FOR MARKET RISKS 4. Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1. Capital requirement for position risk arising from equity securities 3.1. Capital requirement for position risk arising from equity securities 3.1. Capital requirement for position, foreign exchange risk and commodities risk calculated under the internal models approach 4. Capital requirement for position, foreign exchange risk and commodities risk calculated under the internal models approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Standardised Approach 4. Capital requirement for operational risk calc		<u> </u>	_
12.3. Exposures to companies 12.4. Retail exposures 12.4. of which: Exposures secured by mortgages on immovable property 12.4.1. of which: Qualifying revolving retail exposures 12.4.2. of which: Exposures secured by mortgages on immovable property 12.4.3. of which: Exposures secured by mortgages on immovable property 12.4.3. of which: Exposures secured by mortgages on immovable property 12.5.1. Approach applied: 12.5.1. Simple Risk-Weight Approach 12.5.1. Simple Risk-Weight Approach 12.5.1. Simple Risk-Weight Approach 12.5.2. PD/LGD Approach 12.5.2. Types of equity exposures 12.5.2. Exchange traded equity exposures 12.5.2. Exchange traded equity exposures 12.5.2. Exchange traded equity exposures 12.5.2. Other equity exposures to which a bank applies the Standardised Approach 12.5. Exposures in the form of securitisation positions 12.7. Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS 4. Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1. Capital requirement for position risk is risespect of securitisation items 3.1. Capital requirement for position risk is risespect of securitisation items 3.1. Capital requirement for position risk is risespect of securitisation items 3.1. Capital requirement for position risk is rising from equity securities 4 CAPITAL REQUIREMENT FOR OPERATIONAL RISK Capital requirement for position risk arising from equity securities 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Standardised Approach 4. Capital requirement for operational risk calculated under the Standardised Approach 4. Capital requirement for operational risk calculated under the Advanced Approach 4. Capital requirement for operational risk calculated under the Standardised Approach 4. COMMO	1.2.2.		-
1.2.4. Retail exposures 1.2.4.1. of which: Exposures secured by mortgages on immovable property 1.2.4.2. of which: Qualifying revolving retail exposures 1.2.4.3. of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.2.5. Equity exposures 1.2.5.1. Approach applied: 1.2.5.1.1. Simple Risk-Weight Approach 1.2.5.1.2. PD/LGD Approach 1.2.5.1.3. Internal models approach 1.2.5.2. Types of equity exposures 1.2.5.2. Types of equity exposures 1.2.5.2. Types of equity exposures 1.2.5.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2. Other equity exposures 1.2.5.2. Other equity exposures in the form of securitisation positions 1.2.5.2. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3. CAPITAL REQUIREMENT FOR MARKET RISKS 3. Capital requirements for position risk of debt securities of which capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirement for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for commodities risk 3.1.5. Capital requirement for position, foreign exchange and commodities risk calculated under the internal models approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 9.7. 4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 9.7. 4. Capital requirement for operational risk calculated under the Standardised Approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 9.7. 4. Capital requirement for opera	-		_
1.2.4.1. of which: Exposures secured by mortgages on immovable property 1.2.4.2. of which: Qualifying revolving retail exposures 1.2.4.3. of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.2.5. Equity exposures 1.2.5.1. Approach applied: 1.2.5.1. Simple Risk-Weight Approach 1.2.5.1. PD/LGD Approach 1.2.5.1. Internal models approach 1.2.5.1. Types of equity exposures 1.2.5.2. Types of equity exposures 1.2.5.2. Types of equity exposures 1.2.5.2. Non-exchange traded equity exposures 1.2.5.2. Exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISK Orapital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.1. Capital requirement for position risk in respect of securitisation items 3.1.1. Capital requirement for position risk in respect of securitisation items 3.1.1. Capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirement for position risk in respect of securitisation items 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for position, foreign exchange and commodities risk calculated under the internal models approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4. COMMON EQUITY TIER 1 CAPITAL RATIO (%)	-		-
1.24.2. of which: Qualifying revolving retail exposures 1.24.3. of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.25.1. Equity exposures 1.25.1. Approach applied: 1.25.1.1. Simple Risk-Weight Approach 1.25.1.2. PD/LGD Approach 1.25.1.3. Internal models approach 1.25.2. Types of equity exposures 1.25.2.1. Exchange traded equity exposures 1.25.2.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.25.2.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.25.2.3. Other equity exposures 1.25.2.4. Equity exposures to which a bank applies the Standardised Approach 1.26. Exposures in the form of securitisation positions 1.27. Exposures in the form of securitisation positions 1.28. Exposures in the form of securitisation positions 1.29. CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 2. CAPITAL REQUIREMENT FOR MARKET RISKS 3. Capital requirements for position, foreign exchange risk and commodities risk calculated under the 3.1.1. Capital requirement for position risk of debt securities 3.1.3. Additional capital requirement for position risk of meaning from equity securities 3.1.3. Additional capital requirement for position risk in respect of securitisation items 3.1.1. Capital requirement for position risk arising from equity securities 3.1.3. Additional capital requirement for prolation risk arising from equity securities 3.1.3. Capital requirement for position, foreign exchange risk 3.1.4. Capital requirement for position, foreign exchange and commodities risk calculated under the internal models approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97. 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach/Alternative Standardised Approach 4.	-	•	
1.2.4.3. of which: Exposures to small and medium-sized enterprises classified as retail exposures 1.2.5.1. Equity exposures 1.2.5.1.1. Simple Risk-Weight Approach 1.2.5.1.2. PD/LGD Approach 1.2.5.1.3. Internal models approach 1.2.5.2. Types of equity exposures 1.2.5.2.1. Exchange traded equity exposures 1.2.5.2.1. Exchange traded equity exposures 1.2.5.2.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2.3. Other equity exposures 1.2.5.2.4. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3. CAPITAL REQUIREMENT FOR MARKET RISKS 3. Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirement for position risk in respect of securitisation items 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for foreign exchange risk 3.1.6. Capital requirement for foreign exchange risk 3.1.7. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4. Capital requirement for operational risk calculated under the Advanced Approach/Alternative Standardised Approach 4. Capital requirement for operati			
1.2.5. Equity exposures 1.2.5.1. Approach applied: 1.2.5.1.1. Simple Risk-Weight Approach 1.2.5.1.2. PD/LGD Approach 1.2.5.1.3. Internal models approach 1.2.5.2. Types of equity exposures 1.2.5.2.1. Exchange traded equity exposures 1.2.5.2.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2.3. Other equity exposures 1.2.5.2.4. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3. CAPITAL REQUIREMENT FOR MARKET RISKS 2. CAPITAL REQUIREMENT FOR MARKET RISKS 3.1. Capital requirements for position, foreign exchange risk and commodities risk calculated under the standardised Approach 3.1. Capital requirement for position risk in respect of securitisation items 3.1. Capital requirements for position risk in respect of securitisation items 3.1. Capital requirements for position risk in respect of securitisation items 3.1. Capital requirement for logistion risk in respect of securities 3.1. Additional capital requirement for large exposures from the trading book 3.1. Capital requirement for commodities risk 3.1. Capital requirement for foreign exchange risk 3.1. Capital requirement for commodities risk 4. Capital requirement for position, foreign exchange and commodities risk calculated under the internal models approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Standardised Approach 4. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4. Capital requirement for operational risk calculated under the Advanced Approach 4. Capital requirement for operational risk calculated under the Advanced Approach			
1.25.1. Approach applied: 1.25.1.1. Simple Risk-Weight Approach 1.25.1.2. PD/LGD Approach 1.25.1.3. Internal models approach 1.25.1.3. Internal models approach 1.25.2. Types of equity exposures 1.25.2.1. Exchange traded equity exposures 1.25.2.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.25.2.3. Other equity exposures 1.25.2.4. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3. CAPITAL REQUIREMENT FOR MARKET RISKS Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirement for position risk in respect of securitisation items 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for position, foreign exchange and commodities risk calculated under the internal models approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4. Capital requirement for operational risk calculated under the Advanced Approach/Alternative Standardised Approach 4. Capital requirement for operational risk calculated under the Advanced Approach/Alternative Standardised Approach 4. Capital requirement for operational risk calculated under the Advanced Approach			
1.2.5.1.1 Simple Risk-Weight Approach 1.2.5.1.2 PD/LGD Approach 1.2.5.1.3 Internal models approach 1.2.5.1.3 Internal models approach 1.2.5.2.1 Types of equity exposures 1.2.5.2.1 Exchange traded equity exposures 1.2.5.2.2 Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2.3 Other equity exposures 1.2.5.2.4 Equity exposures to which a bank applies the Standardised Approach 1.2.6 Exposures in the form of securitisation positions 1.2.7 Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3.1 Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1 Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2 Capital requirement for position risk arising from equity securities 3.1.3 Additional capital requirement for large exposures from the trading book 3.1.4 Capital requirement for foreign exchange risk 3.1.5 Capital requirement for commodities risk Capital requirement for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1 Capital requirement for operational risk calculated under the Basic Indicator Approach Alternative Standardised Approach/Alternative Standardised Approach/Alternative Standardised Approach 4.2 Capital requirement for operational risk calculated under the Advanced Approach 4.3 Capital requirement for operational risk calculated under the Advanced Approach			
1.2.5.1.2. PD/LGD Approach 1.2.5.1.3. Internal models approach 1.2.5.2. Types of equity exposures 1.2.5.2.1. Exchange traded equity exposures 1.2.5.2.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2.3. Other equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2. CAPITAL REQUIREMENT FOR SETILEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3. CAPITAL REQUIREMENT FOR MARKET RISKS 4.1. Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk of debt securities 5. of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for roeign exchange risk 3.1.5. Capital requirement for roeign exchange and commodities risk calculated under the internal models approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4. Capital requirement for operational risk calculated under the Standardised Approach/Alternative 5. Standardised Approach 4. Capital requirement for operational risk calculated under the Standardised Approach/Alternative 5. Standardised Approach 4. Capital requirement for operational risk calculated under the Advanced Approach/Alternative 5. Standardised Approach 6. Capital requirement for operational risk calculated under the Advanced Approach/Alternative 5. Standardised Approach 6. COMMON EQUITY TIER 1 CAPITAL RATIO (%)		•••	
1.2.5.1.3. Internal models approach 1.2.5.2. Types of equity exposures 1.2.5.2.1. Exchange traded equity exposures 1.2.5.2.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2.3. Other equity exposures 1.2.5.2.4. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS 3.1. Sandardised Approach 3.1.1. Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirement for position risk in respect of securities 3.1.3. Additional capital requirement for position risk in respect of securities 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for position risk in respect of securities 3.1.1. Capital requirement for position risk of the trading book 3.1.2. Capital requirement for roreign exchange risk 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for position, foreign exchange and commodities risk calculated under the internal models approach 4. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.1. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.2. Capital requirement for operational risk calculated under the Advanced Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach			
1.2.5.2. Types of equity exposures 1.2.5.2.1. Exchange traded equity exposures 1.2.5.2.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2.3. Other equity exposures 1.2.5.2.4. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS 2 Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach		· · · · · · · · · · · · · · · · · · ·	
1.2.5.2.1. Exchange traded equity exposures 1.2.5.2.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2.3. Other equity exposures 1.2.5.2.4. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirement for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach 4.4. Capital requirement for operational risk calculated under the Advanced Approach			
1.2.5.2.2. Non-exchange traded equity exposures in sufficiently diversified portfolios 1.2.5.2.3. Other equity exposures 1.2.5.2.4. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirement for commodities risk 3.1.5. Capital requirement for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach/Alternative Standardised Approach 6.00MMON EQUITYTIER 1 CAPITAL RATIO (%)			-
1.2.5.2.3. Other equity exposures 1.2.5.2.4. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach			-
1.2.5.2.4. Equity exposures to which a bank applies the Standardised Approach 1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach			-
1.2.6. Exposures in the form of securitisation positions 1.2.7. Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach 10 COMMON EQUITY TIER 1 CAPITAL RATIO (%)			-
1.2.7. Exposures arising from other assets 2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach 10 COMMON EQUITY TIER 1 CAPITAL RATIO (%)		<u> </u>	
2 CAPITAL REQUIREMENT FOR SETTLEMENT/DELIVERY RISK IN RESPECT OF UNSETTLED TRANSACTIONS 3 CAPITAL REQUIREMENT FOR MARKET RISKS 3.1. Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 97, 4.2. Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach		·	-
3 CAPITAL REQUIREMENT FOR MARKET RISKS Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1 Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2 Capital requirements for position risk arising from equity securities 3.1.3 Additional capital requirement for large exposures from the trading book 3.1.4 Capital requirement for foreign exchange risk 3.1.5 Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1 Capital requirement for operational risk calculated under the Basic Indicator Approach 4 Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3 Capital requirement for operational risk calculated under the Advanced Approach 4.3 Capital requirement for operational risk calculated under the Advanced Approach		- · · · · · · · · · · · · · · · · · · ·	-
Capital requirements for position, foreign exchange risk and commodities risk calculated under the Standardised Approach 3.1.1 Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2 Capital requirements for position risk arising from equity securities 3.1.3 Additional capital requirement for large exposures from the trading book 3.1.4 Capital requirement for foreign exchange risk 3.1.5 Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1 Capital requirement for operational risk calculated under the Basic Indicator Approach Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3 Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%)		·	
Standardised Approach 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%)	3		
Standardised Approach 3.1.1. Capital requirement for position risk of debt securities of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 97, 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach 10 COMMON EQUITY TIER 1 CAPITAL RATIO (%)	3.1.		
of which capital requirement for position risk in respect of securitisation items 3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%)			
3.1.2. Capital requirements for position risk arising from equity securities 3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 97, 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%)	3.1.1.		
3.1.3. Additional capital requirement for large exposures from the trading book 3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach 4. CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 97, Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%)			
3.1.4. Capital requirement for foreign exchange risk 3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach Capital requirement for operational risk calculated under the Advanced Approach Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%)	3.1.2.	Capital requirements for position risk arising from equity securities	
3.1.5. Capital requirement for commodities risk Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 77, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach Capital requirement for operational risk calculated under the Advanced Approach Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%)	3.1.3.		
Capital requirements for position, foreign exchange and commodities risk calculated under the internal models approach CAPITAL REQUIREMENTS FOR OPERATIONAL RISK Capital requirement for operational risk calculated under the Basic Indicator Approach Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach Capital requirement for operational risk calculated under the Advanced Approach Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%)	3.1.4.		
models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 97, 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 97, Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach UNIT COMMON EQUITY TIER 1 CAPITAL RATIO (%) 36	3.1.5.		
models approach 4 CAPITAL REQUIREMENTS FOR OPERATIONAL RISK 4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach III COMMON EQUITY TIER 1 CAPITAL RATIO (%) 36	2 2	Capital requirements for position, foreign exchange and commodities risk calculated under the internal	
4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%)	3.2.		
4.1. Capital requirement for operational risk calculated under the Basic Indicator Approach 4.2. Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%)	4	CAPITAL REQUIREMENTS FOR OPERATIONAL RISK	97,595
Capital requirement for operational risk calculated under the Standardised Approach/Alternative Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%) 36	4.1.		97,595
4.2. Standardised Approach 4.3. Capital requirement for operational risk calculated under the Advanced Approach III COMMON EQUITY TIER 1 CAPITAL RATIO (%) 36			,
4.3. Capital requirement for operational risk calculated under the Advanced Approach COMMON EQUITY TIER 1 CAPITAL RATIO (%) 36	4.2.		-
III COMMON EQUITY TIER 1 CAPITAL RATIO (%) 36	4.3.		-
			36.96
	IV	TIER 1 CAPITAL RATIO (%)	36.96
	V	<u>, , , , , , , , , , , , , , , , , , , </u>	36.96