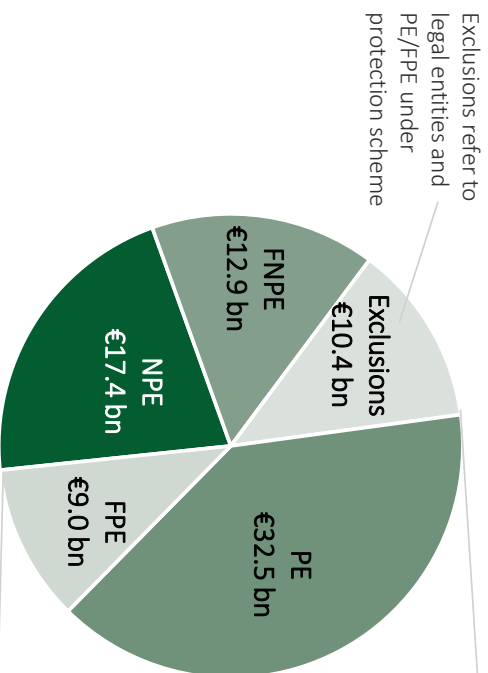


Portfolio demographics | Ranking on the basis of S-score

Portfolio demographics and ranking of performing population on basis of S-score metric

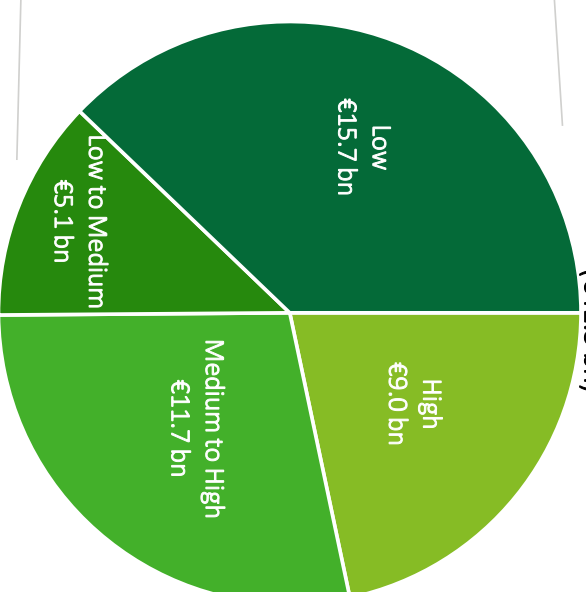
EAD of Systemic Banks Per EBA Status

Total Portfolio at (€82.2 bn)



Level of Susceptibility (PE & FPE)

(€41.5 bn)



Key Portfolio Characteristics

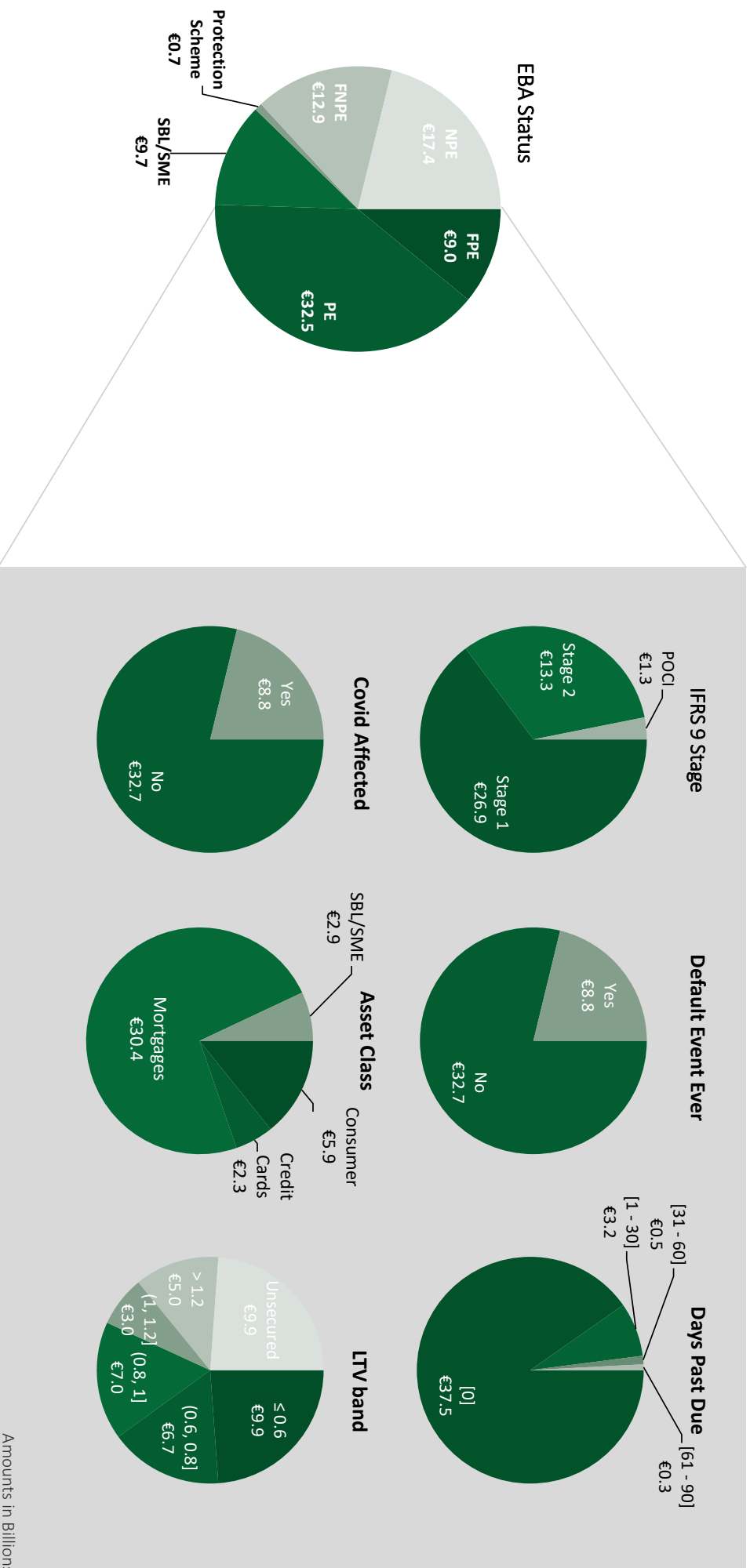
<p>The total perimeter of Individuals after exclusions:</p> <ul style="list-style-type: none"> PE: €32.5 bn FPE: €9.0 bn NPE: €17.4 bn FNPE: €12.9 bn <p>€71.8 bn</p>	<p>At FNPE status out of which:</p> <ul style="list-style-type: none"> [0-12] : €4.2 bn [13-24] : €2.7 bn [25-36] : €1.8 bn [37-48] : €1.3 bn [48+] : €2.9 bn <p>€12.9 bn</p>	<p>Under moratoria out of which:</p> <ul style="list-style-type: none"> PE: €4.9 bn FPE: €3.9 bn NPE: €0.1 bn FNPE: €2.8 bn <p>€11.7 bn</p>
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Key Portfolio Characteristics

<p>The total perimeter of performing loans out of which:</p> <ul style="list-style-type: none"> PE: €32.5 bn FPE: €9.0 bn <p>€41.5 bn</p>	<p>At FPE status out of which at least 82% (€7.4 bn) cured from FNPE status</p> <p>€9.0 bn</p>	<p>Under moratoria out of which:</p> <ul style="list-style-type: none"> PE: €4.9 bn FPE: €3.9 bn <p>€8.8 bn</p>
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Portfolio demographics – PE and FPE portfolio focus

Main characteristics of the portfolio with a focus on loans allocated at PE/FPE status (€41.5* bn)



Amounts in Billions

* Legal entities have been excluded from the analysis.
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