Capital position CRD3 rules	31/12/2	2012	30/06/	/2013	References to COREP reporting
Capital position Gross fules	Million EUR	% RWA	Million EUR	% RWA	References to CONEF Teporting
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	-358		2.676		COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares
Of which: adjustment to valuation differences in other AFS assets (1) (-/+)	-1		-15		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-49		-198		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	0		0		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	-407	-1,9%	2.478	10,5%	
Of which: ordinary shares subscribed by government	0		0		Paid up ordinary shares subscribed by government
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	429		0		EBA/REC/2011/1
E) Other Existing government support measures (+)	0		0		
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	22	0,1%	2.478	10,5%	
G) Hybrid instruments not subscribed by government	98		0		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
H) Tier 1 Capital (F+G)	120	0,6%	2.478	10,5%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
I) RWA	21.580		23.510		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0		Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	0		0		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	31		220		Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	172		124		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	0		0		Articles 381 to 386 of CRR

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

Explanatory footnotes

As at 31/12/2012 the Banking Group had a negative capital, a position which was rectified with the recapitalisation of the Bank in March 2013.

		LTV 0/ ** /6		Exp	oosure values (as	of 31/12/201	2) **				RWA (as of 31	/12/2012) **				Value adjustme	nts and provis	ions (as of 31/12/2012)	
couterparty countries		LTV % ** (as of 31/12/2012)	F-IR	В	A-IR	В	STA		F-IRE	3	A-IR	В	STA		F-IRE	3	A-IRB		STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted N	on-defaulted	Defaulted Non-defau	lted Defaul
	Central banks and central governments		-		-	-	2.549	-	-	-	-	-	85	-		-		-	
	Institutions		-	-	-	-	2.536			-		-	693	-		-		-	
	Corporates		-	-	-	-	13.308	1.540		-		-	10.639	1.551		-		-	
	Corporates - Of Which: Specialised Lending		-		-	-	130		-	-	-	-	126	-		-		- /////////////////////////////////////	
	Corporates - Of Which: SME		-	-	-	-	2.361	265		-	-	-	1.833	260		- ////		- /////////////////////////////////////	
	Retail		-		-	-	9.058	980	-	-		-	4.445	988		-		-	
	Retail - Secured on real estate property	67,9%	-	-	-	-	6.120	502	-	-		-	2.144	587		-		-	
	Retail - Secured on real estate property - Of Which: SME	67,6%				-	683	83		-		-	330	90		- ////		- /////////////////////////////////////	
K OF CYPRUS PUBLIC CO LTD	Retail - Secured on real estate property - Of Which: non-SME	68,0%	-	-	-	-	5.437	420	-	-	-	-	1.815	498		- ////		- /////////////////////////////////////	
	Retail - Qualifying Revolving		-	-	-	-	103	5		-		-	57	5		- ////		- /////////////////////////////////////	
	Retail - Other Retail		-	-	-	-	2.835	474	-	-	-	-	2.243	396		- /////		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: SME		-	-	-	-	596	48	-	-		-	428	42		- ////		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	2.239	426	-	-	-	-	1.816	354		- ////		- /////////////////////////////////////	
	Equity		-	-	-	-	64		-	-	-	-	64	-		-		-	
	Securitisation		-	-	-	-	-		-	-	-	-	-	-		-		- /////////////////////////////////////	
	Other non-credit obligation assets		-	-	-	-	1.158	-	-	-	-	-	853	-		-		-	
	TOTAL		0	0	0	0	28.674	2.520	0	0	0	0	16.779	2.539	-	0	-	0	259
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-		-	-			-			-		- /////////////////////////////////////	

Notes and definitions

Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

"As explained in the Guidelines

		LTV % ** (as of		Exp	osure values (as	of 31/12/201	2) **				RWA (as of 31/12/2012) **				Value adjustments and pro	ovisions (as c	of 31/12/2012) **	
nterparty Country (1)		31/12/2012)	F-IRB		A-IR	В	STA	١	F-IRB		A-IRB	STA		F-IR	B A-I	RB	ST.	Α
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted D	efaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defaulter	d Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	1.199	-	-	-		0	-		-	-		
	Institutions		-	-	-	-	53	-	-	-	-	1	-		-	-		
	Corporates		-	-	-	-	7.483	1.112	-		-	5.567	1.090		-	-		1.20
	Corporates - Of Which: Specialised Lending		-	-	-	-	130	-	-	-		126			- /////////////////////////////////////	-		<i>i</i>
	Corporates - Of Which: SME		-		-	-	1.035	139	-			757	137	7	- /////////////////////////////////////	-		:
	Retail		-	-	-	-	4.939	551	-			2.151	539	9	-	-		55
	Retail - Secured on real estate property	74,1%	-			-	4.093	375	-			1.366	442	2	-	-		5:
	Retail - Secured on real estate property - Of Which: SME	73,0%	-			-	378	26	-			167	26	6	- /////////////////////////////////////	-		
	Retail - Secured on real estate property - Of Which: non-SME	74,2%			-	-	3.714	349	-			1.199	416	6	- (////////////////////////////////////	-		4
Cyprus	Retail - Qualifying Revolving		-	-	-	-	103	5	-	-		57	5	5	-	-		
	Retail - Other Retail		-	-	-	-	743	171	-			728	92	2	-	-		
	Retail - Other Retail - Of Which: SME		-		-	-	193	15	-		-	114	14	• /////////////////////////////////////	- /////////////////////////////////////	-		4
	Retail - Other Retail - Of Which: non-SME		-		-	-	549	157	-			614	79		- /////////////////////////////////////	-		i .
	Equity		-	-	-	-	8	-	-	-		8	-		- /////////////////////////////////////			
	Securitisation		-	-	-	-		-	-	-	-	-	-		-	-		
	Other non-credit obligation assets		-	-	-	-	438	-	-	-	-	326	-		-	-		
	TOTAL		0	0	0	0	14.120	1.663	0	0	0 0	8.054	1.629	-	0	- 0	154	1.82
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-	-	-	-		-			- /////////////////////////////////////	-		

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

				Expos	sure values (as o	of 31/12/201	2) **				RWA (as of 31	1/12/2012) **			,	Value adjustments a	nd provisions (a	s of 31/12/2012) **	
nterparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB		A-IRE	В	STA		F-IRE		A-IR	₹B	STA		F-IRB		A-IRB	STA	Α
			Non-defaulted D	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-de	faulted Defaul	ted Non-defaulted	Defa
	Central banks and central governments		-	-	-	-	410	-	-	-	-	-	-	-		-		-	
	Institutions		-	-	-	-	675	-	-	-		-	137	-		-		-	
	Corporates		-	-	-	-	354	39	-	-		-	261	38	3	-		-	
	Corporates - Of Which: Specialised Lending		-	-	-	-	-		-	-	-			-		- ////////		-	
	Corporates - Of Which: SME		-	-	-		149	14	-	-	-		112	13	3	- ////////		-	
	Retail		-	-	-	-	369	23	-	-	-	-	180	23	3	-		-	
	Retail - Secured on real estate property	60,4%	-	-		-	235	15	-	-		-	86	15	5	-		-	
	Retail - Secured on real estate property - Of Which: SME	66,5%	-	-		-	62	3	-	-		-	43	3	3	-		-	
United Kingdom	Retail - Secured on real estate property - Of Which: non-SME	58,4%	-		-		173	11	-	-		-	43	11		- /////////		-	
Onited Kingdom	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-			- /////////		-	á
	Retail - Other Retail		-	-	-	-	135	8	-	-		-	95	8	3	-		-	
	Retail - Other Retail - Of Which: SME		-	-	-	-	42	2	-	-	-	-	29	1		- /////////		-	á
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	93	7	-	-	-	-	66	7		- /////////		-	á
	Equity		-	-	-	-	-	-	-	-		-	-	-		- /////////////////////////////////////		-	
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Other non-credit obligation assets		-	-	-	-	16	-	-	-		-	15	-		-		-	
	TOTAL		0	0	0	0	1.825	62	0	0	0	0	594	61	-	0	- 0		
	Securitisation and re-securitisations positions deducted from capital *		-		-		-						-			- ////////		-	

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

		1 TV 0/ ++ /6	Ехр	osure values (as	of 31/12/2012) **			RWA (as of 31/12/2012) **			Value adjustments and pro	visions (as o	f 31/12/2012) **	
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB	A-IR	3	STA		F-IRB	A-IRB	STA	F-IR	B A-IF	≀В	ST.	A
			Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments			-	-	82	-					-	-		-
	Institutions			-		297	-			293 -		-	-		-
	Corporates			-	-	3.372	313			2.770 305	5	-	-		681
	Corporates - Of Which: Specialised Lending			-	-	-						- /////////////////////////////////////	-		-
	Corporates - Of Which: SME			-	-	1.158	112			946 109	9	-	-		127
	Retail			-	-	2.807	365			1.461 350)	-	-		615
	Retail - Secured on real estate property	57,5%		-	-	1.697	113			658 131	ı	-	-		128
	Retail - Secured on real estate property - Of Which: SME	63,1%		-		242	53			119 61	ı	-	-		102
Greece	Retail - Secured on real estate property - Of Which: non-SME	56,0%		-	,	1.454	59			539 70)	-	-		26
Greece	Retail - Qualifying Revolving				-							-	-		-
	Retail - Other Retail			-	-	1.110	252			803 219	9	-	-		487
	Retail - Other Retail - Of Which: SME				-	347	30			276 25	5	-	-		47
	Retail - Other Retail - Of Which: non-SME				-	763	222			527 194	t	-	-		440
	Equity			-	-	1				1 -		-	-		-
	Securitisation			-		-	-					-	-		-
	Other non-credit obligation assets			-		421	-			309 -		-	-		-
	TOTAL		0 0	0	0	6.980	678	0 0	0 0	4.834 655	-	0 -	0	23	1.296
	Securitisation and re-securitisations positions deducted from capital *			-	-							-	-		-

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

				Exp	oosure values (as of 31/12/201	2) **				RWA (as of 31	/12/2012) **		Value	adjustments and pr	ovisions (as c	f 31/12/2012) **	
ounterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRE	3	A-IRB	STA		F-IRE	3	A-IR	В	STA	F-IRB	A -l	RB	STA	,
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted D	efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defa	ulted Non-defaulte	d Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-		31	-	-	-	-	-	12 -		-	-		
	Institutions		-	-		25				-	-	9 -		-	-		
	Corporates		-	-	-	341	5			-	-	330 5	5	-	-		
	Corporates - Of Which: Specialised Lending		-			-	-	-		-	-		· ////////////////////////////////////	-	-		
	Corporates - Of Which: SME		-	-		19	-	-	-	-	-	18 -	- /////////////////////////////////////	- (////////////////////////////////////	-		
	Retail		-	-		67	2	-	-	-	-	33	2	-	-		
	Retail - Secured on real estate property	57,7%	-	-		41	0		-		-	16	0	-	-		
	Retail - Secured on real estate property - Of Which: SME	59,7%	-	-		1			-		-	0 -		-	-		
Romania	Retail - Secured on real estate property - Of Which: non-SME	57,7%	-	-		40	0		-		-	15 (0 /////////////////////////////////////	- (////////////////////////////////////	-		
Romana	Retail - Qualifying Revolving		-	-		-	-	-	-	-	-		- /////////////////////////////////////	- (////////////////////////////////////	-		
	Retail - Other Retail		-	-		26	2		-	-	-	18 2	2	-	-		
	Retail - Other Retail - Of Which: SME		-	-		13	1	-	-	-	-	9	1	- (((((((((((((((((((((((((((((((((((((-		
	Retail - Other Retail - Of Which: non-SME		-	-		13	0	-	-	-	-	9 (o ////////////////////////////////////	- /////////////////////////////////////	-		
	Equity		-			54	-	-	-	-	-	54	· ////////////////////////////////////	- /////////////////////////////////////	-		
	Securitisation		-	-		-	-	-		-	-			-	-		
	Other non-credit obligation assets		-	-	-	7	-			-	-	5 -		-	-		
	TOTAL		0	0	0 0	525	6	0	0	0	0	443	-		- 0	1	
	Securitisation and re-securitisations positions deducted from capital *		-			-		-		-				-	-		

				Exp	oosure values (as	of 31/12/201	12) **			RWA (as of 31	/12/2012) **				Value adjus	tments and prov	isions (as of	31/12/2012) **	
u.s.		LTV % ** (as of 31/12/2012)	F-IRI	В	A-IR	В	STA	F-IF	В	A-IR	В	STA		F-IR	В	A-IR	В	ST	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		-	-	-	-	-		-	-	-	-	-		-		-		
	Institutions					-	225		-	-	-	45	-		-		-		
	Corporates				-	-	-		-	-	-	-	-		-		-		
	Corporates - Of Which: Specialised Lending		-			-			-	-		-	-		-		-		į
	Corporates - Of Which: SME		-		-	-	-		-	-	-	-	-		-		-		į
	Retail		-		-	-	-		-	-	-	-	-		-		-		i
	Retail - Secured on real estate property	0,0%	-	-	-	-	-		-	-	-	-	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0,0%			-		-		-	-		-	-		-		-		
11.6	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-			-	-		-		-		-		-		-		i
0.3.	Retail - Qualifying Revolving		-		-		-			-		-			-		-		
	Retail - Other Retail		-	-	-	-	-		-	-	-	-	-		-		-		
	Retail - Other Retail - Of Which: SME				-	-	-		-			-	-		-		-		i
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-		-		-		i
	Equity		-		-		-	-		-	-	-	-		-		-		i
	Securitisation		-	-	-	-	-		-	-	-	-	-		-		-		
	Other non-credit obligation assets			-	-	-	-	-	-	-	-	-	-		-		-		
	TOTAL		0	0	0	0	225 0	0	0	0	0	45	0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-		-		-			-		-	-		-		-		

¹⁾ Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

^{*} Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

¹⁾ Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

^{*} Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

		.=		Exp	oosure values (as of 31/12/201	2) **				RWA (as of 31/12	/2012) **		Value a	djustments and pro	visions (as o	31/12/2012) **	
ounterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRE	3	A-IRB	STA		F-IRE	В	A-IRB		STA	F-IRB	A-IR	≀В	STA	. /
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted I	Defaulted	Non-defaulted Defaulted	Non-defaulted Defau	Ited Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-		130	-	-	-	-	-	66 -		-	-		
	Institutions		-	-	-	130	-		-	-	-	34 -		-	-		
	Corporates		-	-		1.111	19	-	-	-	-	1.067 22		-	-		15
	Corporates - Of Which: Specialised Lending		-	-		-		-		-	-	-		-	-		
	Corporates - Of Which: SME		-	-		-		-		-				- /////////////////////////////////////	-		
	Retail		-	-		428	8	-	-	-	-	299 10		-	-		6
	Retail - Secured on real estate property	0,0%	-	-		55	-	-	-	-	-	19 -		-	-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-	-	-	-				-	-		
Russia	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-		55	-		-	-		19 -		-	-		
	Retail - Qualifying Revolving		-	-		-	-	-	-	-	-	-		-	-		
	Retail - Other Retail		-	-		373	8		-	-		280 10		-	-		6
	Retail - Other Retail - Of Which: SME		-	-				-		-				-	-		
	Retail - Other Retail - Of Which: non-SME		-	-		373	8	-	-	-		280 10		- /////////////////////////////////////	-		6
	Equity		-			1	-	-	-	-		1 -		-	-		
	Securitisation		-			-		-	-	-	-			-	-		
	Other non-credit obligation assets		-	-		216	-	-	-	-	-	145 -		-	-		
	TOTAL		0	0	0 0	2.017	28	0	0	0	0	1.611 32	- 0	-	0	-	21
	Securitisation and re-securitisations positions deducted from capital *		-	-		-		-	-	-				-	-		

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

In Co R France E So		. =		Exp	osure values (as	of 31/12/201	12) **			RWA (as of 31	/12/2012) **				Value adjus	tments and provis	ions (as of 31/12/20	12) **
erparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IR	3	STA	F-IR	В	A-IR	3	STA	A	F-IRI	3	A-IRB		STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-de	faulted Default
	Central banks and central governments		-	-	-	-	488	- -	-	-	-	-	-		-		-	
	Institutions		-		-	-	74		-			16	-				-	
	Corporates		-		-	-	-		-		-	-	-				-	
	Corporates - Of Which: Specialised Lending		-		-		-	-		-		-	-				- ////////	
	Corporates - Of Which: SME		-	-	-		-	-		-	-	-	-				- ///////	
	Retail		-		-	-	-		-	-	-	-	-		-		- ////////	
	Retail - Secured on real estate property	0,0%	-		-	-	-	-	-	-	-	-	-				-	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-		-	-	-	-	-		-		- ///////	
France	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-		-		-		-	-	-	-					- ///////	
	Retail - Qualifying Revolving		-		-		-	-		-		-					- /////////	
	Retail - Other Retail		-	-	-	-	-		-		-	-	-		-		-	
	Retail - Other Retail - Of Which: SME		-				-		-				-				- /////////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-		-	-				- /////////	
	Equity		-	-	-	-	-	-	-	-	-	-	-		-		- /////////	
	Securitisation		-	-	-	-	-		-	-	-	-	-		-		-	
	Other non-credit obligation assets		-	-	-	-	-	-	-		-	-	-		-		-	
	TOTAL		0	0	0	0	562 0	0	0	0	0	16	0	-	0	-	0	-
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-			-		-					- /////////	

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

2. CREDIT RISK as of 31 December 2012

		.=		Exp	osure values (as of 31/12/201	12) **			RWA (as o	of 31/12/2012) **		Value adj	ustments and provisions (as	of 31/12/2012) **
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRI	В	A-IRB	STA		F-IRB		A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defau	ilted 1	Non-defaulted Default	ed Non-defau	ted Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulted
	Central banks and central governments		-	-		-	-	-	-	-	-	-	-	-
	Institutions			-		471	-	-		-	40	-	-	-
	Corporates					-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending		-			-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME					-	-	-	-	-		-	- /////////////////////////////////////	-
	Retail		-	-		-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%				-	-	-		-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%				-	-	-		-	-	-	-	-
Luxembourg	Retail - Secured on real estate property - Of Which: non-SME	0,0%					-		-		-	-	-	-
Luxellibourg	Retail - Qualifying Revolving		-	-		-	-	-	-	-	-	-	-	-
	Retail - Other Retail		-	-		-	-	-	-		-	-	-	-
	Retail - Other Retail - Of Which: SME					-	-		-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME			-		-	-	-	-	-	-	-	-	-
	Equity					-	-	-			-	- (////////////////////////////////////	-	-
	Securitisation		-	-		-	-	-	-	-	-	-	- /////////////////////////////////////	-
	Other non-credit obligation assets					-	-	-	-	-	-	-	-	-
	TOTAL		0	0	0 0	471)	0 0	0	0	40 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *					-	-	-	-	-		-	-	-

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

			Ex	oosure values (as c	of 31/12/2012) **				RWA (as of 31/12/2012) **			Value adjustments and prov	risions (as of 31/12/201	2) **
Counterparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB	A-IRB		STA		F-IRB	A-IRB	STA	F-IR	B A-IR	В	STA
			Non-defaulted Defaulted	Non-defaulted	Defaulted Non	-defaulted Default	ed Non-defa	ulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted Non-def	aulted Defaulte
	Central banks and central governments			-	-	-	-	-				-	-	
	Institutions			-	-	-	-					-	-	
	Corporates			-	-	-	-					-	-	
	Corporates - Of Which: Specialised Lending			-	-	-	-					- /////////////////////////////////////	- ///////	
	Corporates - Of Which: SME			-	-	-	-					-	- ///////	
	Retail			-	-	-	-					-	-	
	Retail - Secured on real estate property	0,0%		-	-	-	-					-	-	
	Retail - Secured on real estate property - Of Which: SME	0,0%		-	-	-	-					-	-	
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0,0%		-	-	-	-					- /////////////////////////////////////	- ///////	
	Retail - Qualifying Revolving			-	-	-	-					-	-	
	Retail - Other Retail			-	-	-	-					-	-	
	Retail - Other Retail - Of Which: SME			-	-	-	-					-	-	
	Retail - Other Retail - Of Which: non-SME			-	-	-						- /////////////////////////////////////	- ///////	
	Equity			-	-	-	-					-	- ///////	
	Securitisation			-	-	-	-					-	-	
	Other non-credit obligation assets			-	-	-	-					-	-	
	TOTAL		0 0	0	0	0 0	0	0	0 0	0 0	-	0 -	0	- 0
	Securitisation and re-securitisations positions deducted from capital *			-	-	-	-					-	- ////////	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

*Refers to the part of Securifization exposure that is deducted from capital and is not included in RWA

**As explained in the Guidelines

2. CREDIT RISK as of 31 December 2012

				Exp	oosure values (as	of 31/12/2012	2) **				RWA (as of 31	/12/2012) **				Value adjus	tments and prov	isions (as of 31/1:	/2012) **	
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IF	≀В	A-IR	В	ST	A	F-IR	В	A-IR	В	STA	4	F-IRI	3	A-IR	В	STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted No	-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		- ////		-
	Institutions		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Corporates		-	-		-		-	-	-		-	-	-		-		-		-
	Corporates - Of Which: Specialised Lending		-		-	-	-		-		-		-	-		-		- ////		-
	Corporates - Of Which: SME		-		-	-	-		-		-		-	-		-		- ////		-
	Retail		-	-	-	-		-	-	-	-		-	-		-		-		-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-		-				-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-		-	-		-		- ////		-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-		-	-		-		- ////		-
#N/A	Retail - Qualifying Revolving		-	-	-	-		-	-	-	-		-	-		-		-		-
	Retail - Other Retail		-	-	-	-		-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-		-		-		-		-		-					- /////		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-		-	-	-	-		-		- ///		
	Equity		-	-	-	-		-	-	-		-	-	-		-		-		-
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-		-		-	-	-		-		-		-
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-		-	-			-	-	-		-	-		-		-		

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

*Refers to the part of Securifization exposure that is deducted from capital and is not included in RWA

**As explained in the Guidelines

		LTV 0/ ** /6		Expo	sure values (as	of 30/06/201	3) **			RWA (as of 3	0/06/2013) **				Value adjus	stments and provi	sions (as of 30/0	/06/2013) **	
All couterparty countries		LTV % ** (as of 30/06/2013)	F-IR	В	A-IR	В	STA		F-IRB	A-II	RB	STA	'	F-IR	В	A-IRE	8	STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulter	d Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted N	Non-defaulted	Defaulted
	Central banks and central governments		-	-		-	4.311	1	-		-	43	1		-		- //		-
	Institutions		-	-		-	2.386	-	-			987	-		-		- //		
	Corporates		-	-		-	12.589	2.965	-			10.255	3.306		-		- ///		2.362
	Corporates - Of Which: Specialised Lending		-	-	-	-	128		-		-	127	-		-		- ///		
	Corporates - Of Which: SME		-	-		-	2.747	1.220	-			2.340	1.538		-		- ///		414
	Retail		-	-		-	7.354	1.246	-			3.793	1.196		-				1.506
	Retail - Secured on real estate property	66,5%	-	-		-	4.987	511	-			1.877	405		-		- ///		290
	Retail - Secured on real estate property - Of Which: SME	59,0%				-	683	108				298	94		-		- ////		2
BANK OF CYPRUS PUBLIC CO LTD	Retail - Secured on real estate property - Of Which: non-SME	67,7%	-	-	-	-	4.304	403			-	1.579	311		-		ı - ////		26
	Retail - Qualifying Revolving		-	-		-	164	27	-		-	106	39		-		- ////		2
	Retail - Other Retail		-	-	-	-	2.203	708	-		-	1.810	753		-		- ////		1.195
	Retail - Other Retail - Of Which: SME		-	-		-	581	139	-		-	411	171		-		- ////		154
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	1.622	568	-		-	1.399	581		-		- ///		1.042
	Equity		-	-	-	-	73	-	-	-	-	93	-		-		- ///		-
	Securitisation		-	-	-	-	12	-	-		-	2	-		-				-
	Other non-credit obligation assets		-	-		-	1.668	-	-		-	1.446	-		-		- //		-
	TOTAL		0	0	0	0	28.393	4.212	0 0	0	0	16.618	4.503	-	0		0	1.011	3.868
	Securitisation and re-securitisations positions deducted from capital *		-		-		-	-	-		-	-			-		- //		

Notes and definitions

Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

"As explained in the Guidelines

		LTV 0/ ** /6		Exposure v	values (as of 30	/06/2013) **					RWA (as of 30/06/2013) **				Value adjustments and pro	visions (as	of 30/06/2013) **	
terparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB		A-IRB		STA		F-IRB		A-IRB	STA		F-IR	B A-I	RB	STA	
			Non-defaulted Defa	ulted Non-	-defaulted Def	aulted Non-de	faulted D	efaulted	Non-defaulted Defa	aulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defaulter	l Defaulte	d Non-defaulted	Defaulte
	Central banks and central governments		-	-	-	-	2.930	1	-	-		1		1	-		-	
	Institutions		-	-	-	-	555	-	-	-		193		-	-		-	
	Corporates		-	-	-	-	9.878	2.629	-	-		7.677	2.902	2	-		-	2
	Corporates - Of Which: Specialised Lending			-	-	-	128		-	-		127		- /////////////////////////////////////	-		-	
	Corporates - Of Which: SME			-	-	-	2.517	1.197		-		2.149	1.514	4	- /////////////////////////////////////		-	
	Retail		-	-	-	-	6.349	814	-	-		3.218	737	7	-		-	1.
	Retail - Secured on real estate property	66,9%		-	-	-	4.651	482	-	-		1.753	376	6	- /////////////////////////////////////		-	
	Retail - Secured on real estate property - Of Which: SME	58,3%		-	-	-	563 4.088	102	-	-		245	88	8	- /////////////////////////////////////		-	
	Retail - Secured on real estate property - Of Which: non-SME	68,2%		-		-	4.088	380				1.509	288	8	- /////////////////////////////////////		-	
Cyprus	Retail - Qualifying Revolving		-	-	-	-	164	27	-	-		106	39	9	-		-	
	Retail - Other Retail		-	-	-	-	1.534	305	-	-	-	1.359	322	2	-		-	
	Retail - Other Retail - Of Which: SME		-	-	-	-	535	135	-	-	-	378	165	5	-		-	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	1.000	170	-	-		982	157	7	- /////////////////////////////////////		-	
	Equity		-	-	-	-	6	-	-	-		6		- /////////////////////////////////////	- /////////////////////////////////////		-	
	Securitisation		-	-	-	-	-		-	-				-	-		-	
	Other non-credit obligation assets		-	-	-	-	1.091	-	-	-	-	949		-	-		-	
	TOTAL		0	0	0	0	20.810	3.444	0	0	0 0	12.045	3.639	9 -	0	- 0	917	3
	Securitisation and re-securitisations positions deducted from capital *				-					-					- /////////////////////////////////////		- /////////////////////////////////////	

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

				Ехр	osure values (as of 30/06/201	13) **				RWA (as of 30	(06/2013) **		Value ad	justments and provisions (a	s of 30/06/2013) **
unterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRE	В	A-IRB	STA		F-IRE	3	A-IR	В	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	ted Non-defaulted Defaulte	d Non-defaulted Defaul	ed Non-defaulted Default
	Central banks and central governments		-	-		612	-	-	-	-	-	-	-	-	-
	Institutions					639	-		-	-	-	127	-	-	-
	Corporates		-			827	80	-	-	-	-	691	92	-	-
	Corporates - Of Which: Specialised Lending		-			-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME		-	-		213	23	-	-	-	-	176	25	-	-
	Retail					471	45		-		-	231	48	-	-
	Retail - Secured on real estate property	59,7%				302	29		-	-	-	110	29	-	-
	Retail - Secured on real estate property - Of Which: SME	65,3%	-			119	6	-	-	-	-	52	6	-	-
United Kingdom	Retail - Secured on real estate property - Of Which: non-SME	57,4%	-	-		183	23		-		-	58	23	-	-
Officed Kingdom	Retail - Qualifying Revolving		-	-			-	-	-		-	-	-	-	-
	Retail - Other Retail					169	16		-	-	-	121	19	-	-
	Retail - Other Retail - Of Which: SME		-			36	4	-	-		-	26	5	-	-
	Retail - Other Retail - Of Which: non-SME		-	-		133	12		-	-	-	95	14	- /////////////////////////////////////	-
	Equity		-			-	-	-		-	-	-	-	-	-
	Securitisation		-			-	-	-		-	-	-	-	-	-
	Other non-credit obligation assets		-	-		30	-	-	-	-	-	25	-	-	-
	TOTAL		0	0	0 0	2.579	125	0	0	0	0	1.075	139 - 0	- 0	29
	Securitisation and re-securitisations positions deducted from capital *					-	-	-	-	-	-	-	-	- /////////////////////////////////////	-

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

		LTV % ** (as of	Ex	posure values (as of 3	80/06/2013) **			RWA (as of 30/06/2013) **		Val	lue adjustments and provision	s (as of 30/06/2013) **
Counterparty Country (1)		30/06/2013)	F-IRB	A-IRB		STA	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted D	efaulted Non-defa	ulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted De	efaulted Non-defaulted Def	aulted Non-defaulted Defaulted
	Central banks and central governments		-	-	-	-			-		-	-
	Institutions			-	-	261			304 -		-	-
	Corporates			-	-	581 38			627 33	3	-	- 14
	Corporates - Of Which: Specialised Lending			-	-						- /////////////////////////////////////	-
	Corporates - Of Which: SME			-	-						-	-
	Retail			-	-	44 -			35 -		-	-
	Retail - Secured on real estate property	0,0%	-	-	-						-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-						-	-
Greece	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-		-				-	-
Greece	Retail - Qualifying Revolving			-	-						-	-
	Retail - Other Retail			-	-	44 -			35 -		-	-
	Retail - Other Retail - Of Which: SME			-	-						-	
	Retail - Other Retail - Of Which: non-SME			-	-	44 -			35 -		-	
	Equity			-	-	14 -			34 -		-	-
	Securitisation			-	-						-	-
	Other non-credit obligation assets		-	-	-	264	-		264 -		-	-
	TOTAL		0 0	0	0	1.164 3	0 0	0 0	1.263	-	0 -	0 63 14
	Securitisation and re-securitisations positions deducted from capital *			-	-						-	-

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

				Exp	osure values (as of 30/06/201	13) **				RWA (as of 30/	06/2013) **		Value a	justments and provisions (a	s of 30/06/2013) **
nterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IRB	STA		F-IRI	В	A-IRE	3	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Default	ed Non-defaulted Default	ed Non-defaulted Defaul
	Central banks and central governments		-	-		11	-	-	-	-	-	1 -		-	-
	Institutions		-	-		1	-	-	-	-	-	0 -		-	-
	Corporates		-	-		331	12	-	-	-	-	320 12	2	-	-
	Corporates - Of Which: Specialised Lending		-			-	-	-		-				- /////////////////////////////////////	-
	Corporates - Of Which: SME		-			17		-		-		16 -		- (////////////////////////////////////	-
	Retail		-	-		24	1	-	-	-	-	16 1	1	-	-
	Retail - Secured on real estate property	61,9%	-	-		5	-	-	-	-	-	2 -		-	-
	Retail - Secured on real estate property - Of Which: SME	53,7%	-	-		1	-	-	-	-	-	0 -		-	-
Romania	Retail - Secured on real estate property - Of Which: non-SME	63,1%	-	-		4	-		-	-	-	2 -		-	-
Romania	Retail - Qualifying Revolving		-	-		-		-	-	-				-	-
	Retail - Other Retail		-	-		19	1	-	-	-	-	14 1	1	-	-
	Retail - Other Retail - Of Which: SME		-	-		10	1	-	-	-	-	8 1		-	-
	Retail - Other Retail - Of Which: non-SME		-	-		9	0	-	-	-	-	7 ()	-	-
	Equity		-			52		-		-	-	52 -		-	-
	Securitisation		-	-		-	-	-	-	-				-	- /////////////////////////////////////
	Other non-credit obligation assets			-		3	-		-	-	-	2 -		-	-
	TOTAL		0	0	0 0	423	13	0	0	0	0	392 13	- 0	- 0	0
	Securitisation and re-securitisations positions deducted from capital *		-			-		-		-				-	- /////////////////////////////////////

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

				Exp	osure values (as	of 30/06/20	13) **				RWA (as of 30/06/2013) **			Value adjustments and p	rovisions (as c	of 30/06/2013) **	
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IF	В	STA		F-IRB		A-IRB	STA	F-IR	В 🔎	-IRB	ST	TA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defa	faulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-default	ed Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	-	-	-	-				-	-		-
	Institutions		-	-			147	-	-	-		29 -		-	-		-
	Corporates		-				-	-	-					-	-		
	Corporates - Of Which: Specialised Lending		-		-		-	-	-	-				- /////////////////////////////////////	-		-
	Corporates - Of Which: SME		-		-		-		-					- /////////////////////////////////////	-		-
	Retail		-	-	-	-	-	-	-	-				-	-		-
	Retail - Secured on real estate property	0,0%	-	-			-	-	-	-				-	-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-			-	-	-	-				-	-		-
U.S.	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-			-	-	-				- /////////////////////////////////////	-		-
0.3.	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-				- /////////////////////////////////////	-		
	Retail - Other Retail		-	-			-	-	-	-				-	-		-
	Retail - Other Retail - Of Which: SME		-	-			-							- /////////////////////////////////////	-		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-				- /////////////////////////////////////	-		<u> </u>
	Equity		-	-	-	-	-	-	-	-				- /////////////////////////////////////	-		-
	Securitisation		-		-		-	-	-	-				- /////////////////////////////////////	-		
	Other non-credit obligation assets		-	-			-	-	-	-				-	-		-
	TOTAL		0	0	0	0	147	0	0	0	0 0	29 0	-	0	- 0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-	-			-	-	-	-				-	-		-

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

				Exp	osure values (as	of 30/06/201	3) **			RWA (as of 30/	06/2013) **				Value adjus	tments and provi	sions (as of 30	/06/2013) **	
unterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IRE	3	STA		F-IRB	A-IRE	3	STA		F-IR	В	A-IRE	3	STA	. /
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	l Non-defa	faulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted N	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	68	-		-	-	35	-		-		- //		
	Institutions		-		-	-	73	-		-	-	23			-		- //		
	Corporates		-	-	-	-	917 1	0			-	869	15		-		-		1
	Corporates - Of Which: Specialised Lending		-	-	-		-			-	-				-		- ///		
	Corporates - Of Which: SME		-	-	-		-	-		-		-			-		- //		
	Retail		-	-	-	-	370	5		-	-	266	7		-		- 💹		7
	Retail - Secured on real estate property	0,0%		-	-	-	29	-		-	-	10	-		-		- //		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-		-	-	-	-		-	-		-		-		- ///		
Russia	Retail - Secured on real estate property - Of Which: non-SME	0,0%		-	-		29			-	-	10			-		- ///		
	Retail - Qualifying Revolving		-	-	-			-		-	-	-			-		- ///		
	Retail - Other Retail		-	-	-	-	341	5	-	-	-	256	7		-		-		
	Retail - Other Retail - Of Which: SME		-	-	-	-		-		-	-				-		- ///		
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	341	5		-	-	256	7		-		- ///		7
	Equity		-	-	-	-	1	-		-	-	1	-		-		- //		
	Securitisation		-	-	-	-	-	-		-	-	-	-		-		- ///		
	Other non-credit obligation assets		-	-	-	-	215	-	-		-	146	-		-		-		
	TOTAL		0	0	0	0	1.644 1	5 0	0	0	0	1.339	21		0		0	-	23
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-				-		-			-		- ///		

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

		LTV 0/ ** /6		Expos	sure values (as o	of 30/06/2013	8) **			RWA (as of 30/06/2013) **		٧	alue adjustments and pro	visions (as of	30/06/2013) **	
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB		A-IRE		STA		F-IRB	A-IRB	STA	F-IRB	A-IR	В	STA	A
			Non-defaulted Def	faulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	483	-	-				-	-		1
	Institutions		-			-	53				11 -		-	-		1
	Corporates		-	-		-							-	-		
	Corporates - Of Which: Specialised Lending		-	-	-		-						- /////////////////////////////////////	-		
	Corporates - Of Which: SME		-	-	-		-						- (////////////////////////////////////	-		
	Retail		-	-	-		-						-	-		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-						-	-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-					-	-		1
France	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	•					-	-		1
	Retail - Qualifying Revolving		-	-	-		-						- /////////////////////////////////////	-		1
	Retail - Other Retail		-	-		-		-					-	-		1
	Retail - Other Retail - Of Which: SME		-	-	-	-		-	-				- /////////////////////////////////////	-		
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-					-	-		1
	Equity		-	-	-	-	-						- /////////////////////////////////////	-		1
	Securitisation		-	-	-	-	-	-					-	-		
	Other non-credit obligation assets		-	-	-	-	-	-					-	-		1
	TOTAL		0	0	0	0	536	0	0 0	0 0	11 0	-	0 -	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-		-						-	-		

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

		. =		Expos	sure values (as	of 30/06/201	3) **			RWA (as of 30	/06/2013) **				Value adjust	tments and provis	sions (as of 30/06/	/2013) **
nterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	В	A-IRE	3	STA	F-l	IRB	A-IF	В	STA		F-IRE	В	A-IRB		STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	d Non-defaulte	d Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-	-defaulted Def
	Central banks and central governments		-	-	-	-	-	-		-	-				-		-	
	Institutions		-	-		-	11	-		-	-				-		-	
	Corporates		-	-		-	-	-		-	-				-		-	
	Corporates - Of Which: Specialised Lending		-	-			-	-		-	-	-			-		- //////	
	Corporates - Of Which: SME		-	-	-		-	-		-	-	-			-		- ///////	
	Retail		-	-	-	-	-	-		-	-				-		-	
	Retail - Secured on real estate property	0,0%	-	-		-	-	-		-	-				-		-	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-	-		-	-				-		-	
Luxembourg	Retail - Secured on real estate property - Of Which: non-SME	0,0%		-				-		-	-				-		- ///////	
Luxellibourg	Retail - Qualifying Revolving		-	-	-			-			-				-		- //////	
	Retail - Other Retail		-	-	-	-	-	-	-	-	-				-		-	
	Retail - Other Retail - Of Which: SME			-		-	-	-			-				-		- ///////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-			-		- ///////	
	Equity		-	-	-	-	-	-		-	-	-			-		- //////	
	Securitisation		-	-			-	-		-	-	-			-		- //////	
	Other non-credit obligation assets		-	-		-	-	-		-	-	-			-		-	
	TOTAL		0	0	0	0	11 0	0	0	0	0	0	0		0	-	0	-
	Securitisation and re-securitisations positions deducted from capital *		-			-	-								-		- //////	

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

				Exposu	ure values (as o	f 30/06/2013)				RW	/A (as of 30/06/2013) **				Value adjustme	nts and provisi	ons (as of 3	0/06/2013) **	
ounterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRB		A-IRB		ST	4	F-IRB		A-IRB	STA	A	F-IR	В	A-IRB		STA	A
			Non-defaulted Def	faulted 1	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	ited Nor	n-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted N	on-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	-	-	-	-		-	-		-		-		
	Institutions		-	-	-	-	-	-	-	-		-	-		-		-		
	Corporates		-	-	-	-		-	-	-			-		-		-		
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-		-	-		-		-		
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-		-	-		-		-		
	Retail		-	-	-	-	-	-	-	-	-	-	-		- ///		-		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-		-	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-			-		-		-		
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-		-	-		-		-		
	Retail - Qualifying Revolving		-		-	-	-	-	-	-		-	-		- ///		-		
	Retail - Other Retail		-	-	-			-	-	-		-			-		-		
	Retail - Other Retail - Of Which: SME		-	-	-			-	-	-		-			-		-		
	Retail - Other Retail - Of Which: non-SME		-	-	-			-	-	-		-			-		-		
	Equity		-	-	-	-		-	-	-		-	-		-		-		
	Securitisation		-	-	-	-	-	-	-	-		-	-		- //		-		
	Other non-credit obligation assets		-	-	-	-	-	-	-	-			-		- //		-		
	TOTAL		0	0	0	0	0	0	0 0		0 0	0	0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-				-			-		- ///		- /		

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

**Refers to the part of Securifization exposure that is deducted from capital and is not included in RWA

***As explained in the Guidelines

2.	CKEDII	KISK
as	of 30 June	e 2013

				Exp	oosure values (as	of 30/06/2013)					RWA (as of 30	(06/2013) **				Value adjus	tments and provi	sions (as of 30/06/	2013) **
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IF	RB	A-IR	В	ST	A	F-IRI	В	A-IR	В	STA	١	F-IRI	3	A-IRE	3	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-	defaulted Default
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		- //////	
	Institutions		-	-	-	-	-	-	-	-	-	-	-	-		-		- /////	
	Corporates		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Corporates - Of Which: Specialised Lending		-		-	-			-		-		-					- //////	
	Corporates - Of Which: SME		-	-	-	-		-	-	-	-	-	-	-		-		- //////	
	Retail		-		-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		- /////	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-		-	-	-	-	-	-			-		- //////	
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-		-	-		-	-	-	-		-		- //////	
#N/A	Retail - Qualifying Revolving		-	-	-	-	-		-		-	-	-	-		-		-	
	Retail - Other Retail		-	-	-	-	-		-	-	-	-	-	-		-		- /////	
	Retail - Other Retail - Of Which: SME		-	-	-	-		-	-	-	-	-	-	-		-		- //////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-		-		-	-	-	-		-		-	
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		-		- /////	
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		- ////	
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-		-			-	-		-		- //////	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securifization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Explanatory footnotes
The significant change in the relevant number between December 2012 and June 2013 reflects the acquisition of assets of €15,1 bn and liabilities of €14,6 bn, mainly insured deposits of €4,2 bn, as well as Emergency Liquidity Assistance funding of €9 bn from the Cyprict operations of Cyprus Popular Bank Public Company Ltd (Laiki Bank).

3. SECURITISATION SUMMARY

CY007 BANK OF CYPRUS PUBLIC CO LTD

(in million Euro)

	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	0	12
Trading Book (excl. correlation trading)	0	0
Correlation Trading Portfolio	0	0
Total	0	12

Explanatory footnotes

The significant change in the relevant number between December 2012 and June 2013 reflects the acquisition of assets of €15,1 bn and liabilities of €14,6 bn, mainly insured deposits of €4,2 bn, as well as Emergency Liquidity Assistance funding of €9 bn from the Cypriot operations of Cyprus Popular Bank Public Company Ltd (Laiki Bank).

(in million Euro)

	31/12	/2012	30/06	/2013	
	TOTAL RISK AMO		TOTAL RISK EXPOSURE AMOUNT		
	SA	IM	SA	IM	
Traded Debt Instruments	0	0	0	0	
TDI - General risk	0	0	0	0	
TDI - Specific risk	0	0	0	0	
Equities	3	0	3	0	
Equities - General risk	2	0	2	0	
Equities - Specific risk	1	0	1	0	
Foreign exchange risk	0	0	546	0	
Commodities risk	0	0	0	0	

Explanatory footnotes

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Austria	0	0	0	0	0	0	0	0
[3Y - 5Y]	radina	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		11	0	11	11	0	0	0	0
[3Y - 5Y]	Belgium	32	0	32	32	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		43	0	43	43	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Bulgaria	0	0	0	0	0	0	0	0
[3Y - 5Y]	3	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0 0	0 0	0 0	0 0	0 0
1 otal [0 - 3M]		0 99	0	0 99	0	0	0	0	0
[3M - 1Y]		13	0	13	0	0	0	0	0
[1Y - 2Y]		125	0	125	0	0	0	0	0
[2Y - 3Y]	0	200	0	200	0	0	0	0	0
[3Y - 5Y]	Cyprus	199	0	199	0	13	0	0	0
[5Y - 10Y]		127	0	127	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		763	0	763	0	13	0	0	0

Residual Maturity Country / Region Residual Maturity Region Residual Maturity Region Residual Maturity Region Residual Maturity Region Re	(in million Euro)									
Country Region Regio					(gross exposures	s (long) net of cash short po	ositions of sovereign debt t	o other counterparties only	EXPOSURES IN	EXPOSURES (3)
SM - 1 1 1 2 1 2 2 2 2 3 1 2 2 3 3 3 3 3 3 3 3	Residual Maturity ↓	Country /					(designated at fair value through profit&loss) banking book		(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
1	[0 - 3M]		0	0	0	0	0	0	0	0
(2 x - 3 y 3 x - 5 y 1	[3M - 1Y]		0	0	0	0	0	0	0	0
3Y - 5Y Czech Republic O	[1Y - 2Y]		0	0	0	0	0	0	0	0
37 - 5Y 0		Czech Republic		*	-	-	•	-	_	
Total		OZCON NOPUBLIC	•	·						
Total				<u> </u>		-				
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10-3M] [3M-1Y] [10-3M] [3Y-5Y] [5Y-10Y] [10-3M] [10-			•	<u> </u>		· · · · · · · · · · · · · · · · · · ·	-	-		
13M - 1Y 1 1Y - 2Y 2Y 2Y 3Y - 3Y 3Y - 5Y 1 1Y - 2Y 2Y - 3Y 3Y - 5Y 1 1Y - 2Y 2Y - 3Y 3Y - 5Y 1 1Y - 2Y 1 1 1Y - 2Y 1 1 1Y - 2Y 1 1 1 1 1 1 1 1 1				•						
(1Y - 2Y 12Y - 3Y			•	*		-	_	-	_	
(2Y-3Y)			•	*		-		-		
		•	•	·		-				
Total		Denmark		*		_				
Total				<u> </u>		-				
Total			•	·		-				
SM - 1Y Estonia			0	0		0	_		0	0
Ty - 2Y	[0 - 3M]		0	0	0	0	0	0	0	0
[2Y-3Y] Estonia 0 <	[3M - 1Y]		0	0	0	0	0	0	0	0
Say - Sy Estonia				· · · · · · · · · · · · · · · · · · ·						
[3Y-5Y] [5Y-10Y] [10Y-more] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Estonia				-				
Total										
Total 0 <td></td> <td></td> <td></td> <td><u> </u></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td><u> </u></td>				<u> </u>						<u> </u>
[0-3M] [3M-1Y] 0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
[3M-1Y] 0 0 0 0 0 0 [1Y-2Y] 0 0 0 0 0 0 [2Y-3Y] 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0				•		-	-	-		·
[1Y-2Y] [2Y-3Y] [2Y-3Y] Finland [3Y-5Y] 0 0 0 0 0 0 0 [3Y-10Y] 0 0 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0 0 0		ł		-		_				
[2Y-3Y] Finland 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0		1		-						
[3Y-5Y] 0 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 0 [10Y - more] 0 0 0 0 0 0 0		l								
[5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Finland								
[10Y - more] 0 0 0 0 0 0 0 0				<u> </u>		· · · · · · · · · · · · · · · · · · ·				
				· · · · · · · · · · · · · · · · · · ·						
	Total		_	0	0	0	0	0		0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS solitions of sovereign debt t a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	France	202	0	202	202	0	0	0	0
[3Y - 5Y]	Tance	0	0	0	0	0	0	0	0
[5Y - 10Y]		286	0	286	286	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		488	0	488	488	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Germany	47	0	47	47	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		47	0	47	47	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Greece	0	0	0	0	0	0	0	0
[3Y - 5Y]	0.0000	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[21 - 31] [3Y - 5Y]	Hungary	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
				•	, v		,		

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure:	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y]	100.0.10	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0 0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		15	0	15	15	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Ireland	32	0	32	32	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		48	0	48	48	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0 31	0	0 31	0	0	0	0	0
[2Y - 3Y] [3Y - 5Y]	Italy	10	0	10	31 10	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		10	0	10	10	0	0	0	0
Total		52	0	52	52	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Latvia	0	0	0	0	0	0	0	0
[3Y - 5Y]	Latvia –	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	(long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	Ī	0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	iechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y]	lecinenstein	0	0	0	0	0	0	0	0
[5Y - 10Y]	_	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	-	0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]	-	0	0	0	0	0	0	0	0
[2Y - 3Y]	-	0	0	0	0	0	0	0	0
[3Y - 5Y]	Lithuania -	0	0	0	0	0	0	0	0
[5Y - 10Y]	ŀ	0	0	0	0	0	0	0	0
[10Y - more]	ŀ	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	_uxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y]	Laxombourg	0	0	0	0	0	0	0	0
[5Y - 10Y]	<u> </u>	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]	}	0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]	<u> </u>	0	0	0	0	0	0	0	0
[2Y - 3Y]	-	0	0	0	0	0	0	0	0
[21 - 31] [3Y - 5Y]	Malta	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES the gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y]	rectricitatios	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Norway	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Poland	0	0	0	0	0	0	0	0
[3Y - 5Y]	Polariu	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Portugal	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
Total		U	U	U	U	U	U	U	U

Country Region Region Region Region Region Region Region Region Country Region	(in million Euro)									
Country Region					(gross exposures	s (long) net of cash short po	ositions of sovereign debt t	o other counterparties only	EXPOSURES IN	EXPOSURES (3)
[3M - 17] [17 - 27] [27 - 37] [37 - 57] [37	Residual Maturity ↓						(designated at fair value through profit&loss) banking book	of willon. Financial assets	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
1	[0 - 3M]		0	0	0	0	0	0	0	0
	[3M - 1Y]		0	0	0	0	0	0	0	0
3Y - 5Y	[1Y - 2Y]		0	0	0	0	0	0	0	0
37 - 5Y		Romania	-	*	-	-	•		_	
Total		Romana		·						
Total				<u> </u>						
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10-3M] [3M-1Y] [3M-1Y				<u> </u>		· · · · · · · · · · · · · · · · · · ·	•	-		
13M - 17 17 - 27 27 - 37 37 - 57 17 - 27 17 - 27 17 - 27 17 - 27 17 - 27 17 - 27 17 - 27 17 - 27 18 - 27 28 - 27				•						
(1Y - 2Y 12Y - 3Y			-	*		-	_		_	
(2Y-3Y) (3Y-5Y) (3Y-			-	*	_	-				
				·						
Total		Slovakia		*		_				
Total				<u> </u>						
Total				·						
[3M - 1Y]			0	0		0	_		0	0
(1Y - 2Y (2Y - 3Y (2Y 2Y (2Y - 3Y	[0 - 3M]		0	0	0	0	0	0	0	0
[2Y-3Y] Slovenia 0	[3M - 1Y]		0	0	0	0	0	0	0	0
Solventa				· · · · · · · · · · · · · · · · · · ·						
[3Y-5Y] [5Y-10Y] [10Y-more] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Slovenia								
Total						-	-			
Total 0 <td></td> <td></td> <td></td> <td><u> </u></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>				<u> </u>						
[0-3M] [3M-1Y] 0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
[3M-1Y] 0 0 0 0 0 0 [1Y-2Y] 0 0 0 0 0 0 [2Y-3Y] 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0			· ·	•		-	-	-		·
[1Y-2Y] Spain 0 <td< td=""><td></td><td></td><td></td><td>-</td><td></td><td>_</td><td></td><td></td><td></td><td></td></td<>				-		_				
[2Y-3Y] Spain 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0				-						
[3Y-5Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						-	-			
[5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Spain —								
[10Y - more] 0 0 0 0 0 0 0 0 0				<u> </u>		· · · · · · · · · · · · · · · · · · ·				
				· · · · · · · · · · · · · · · · · · ·						
	Total		-	-	0	0	0			0

Country Region Country R	(in million Euro)									
Country Region					(gross exposures	s (long) net of cash short po	ositions of sovereign debt t	o other counterparties only	EXPOSURES IN	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
13M - 17 17 27 27 3M - 17 3	Residual Maturity ↓	Country /					(designated at fair value through profit&loss) banking book	or writers. I marietal assets	(Derivatives with positive fair value + Derivatives with	
1	[0 - 3M]		0	0	0	0	0	0	0	0
Table Sweden Sw	[3M - 1Y]		0	0	0	0	0	0	0	0
13Y - 5Y 10Y										
SY-10Y		Sweden		-			-			
Total			•	-						
Total						_				
[0 - 3M 1 1 1 2 2 1 1 2 2				-		_				
13M -1Y 1 1 1 2 1 1 2 1 2										
(1Y - 2Y (2Y - 3Y (2Y - 3Y			•	-		·	_	-	_	
(2Y-3Y)			•	-	_	-		-		
		11.50 1120 1		-		_				
SY -10Y Total		United Kingdom		0	_	0	-		0	0
Total			0	0						
[0-3M] [3M-1Y] 0 <	[10Y - more]		0	0	0	0	0	0	0	0
Total			0	0	0	0	0	0	0	0
TY-2Y				-		·	_	-	Ţ.	
[2Y-3Y] Australia 0						-				
SY - 5Y AUSTRAIIA O O O O O O O O O O O O O O O O O O				•		_				
[5Y - 10Y]		Australia		, and the second	_	-	•	•	•	
[10Y - more] 0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td>_</td><td></td><td></td><td></td><td></td></t<>						_				
Total 0 <td></td> <td></td> <td>•</td> <td></td> <td></td> <td>-</td> <td></td> <td></td> <td></td> <td></td>			•			-				
[0-3M] 0 <td></td> <td></td> <td></td> <td>-</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>				-						
[3M-1Y] 0 </td <td></td> <td></td> <td>-</td> <td></td> <td></td> <td></td> <td>-</td> <td></td> <td>•</td> <td></td>			-				-		•	
[1Y-2Y] Canada 0 0 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0 0				•		·	_	-	Ţ.	
[2Y-3Y] Canada 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0				-	_			-		
[3Y - 5Y] Canada 0		0	•	•		-				
[5Y - 10Y] 0 0 0 0 0 0 0 0 [10Y - more] 0		Canada		-	_	-		-		
	[5Y - 10Y]		0	0		_				
	[10Y - more]		0	0	0	0	0	0	0	0
Total 0 0 0 0 0 0 0 0	Total		0	0	0	0	0	0	0	0

(in million Euro)									
			T LONG EXPOSURES te gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS sitions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y]	┧ ॅ ॅ ⊢	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0 - 3M]		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Japan	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	U.S.	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0 0	0 0	0	0 0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	0	0	0	0	0	0	0	0	0
[3Y - 5Y]	Switzerland	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

		CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposures	s (long) net of cash short po	ECT POSITIONS solitions of sovereign debt t a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity Country Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	0	0	0	0	0	0	0	0
[3M - 1Y]	0	0	0	0	0	0	0	0
[1Y - 2Y] Other advan	0	0	0	0	0	0	0	0
[2Y - 3Y]	on 0	0	0	0	0	0	0	0
[3Y - 5Y]	0	0	0	0	0	0	0	0
[5Y - 10Y]	0	0	0	0	0	0	0	0
[10Y - more]	0	0	0	0	0	0	0	0
Total [0 - 3M]	0	0	0	0	0	0	0	0
1 2M 4V 1	0	0	0	0	0	0	0	0
Other Cent	0	0	0	0	0	0	0	0
and Easter	0	0	0	0	0	0	0	0
ray - 5y 1	0	0	0	0	0	0	0	0
Countries n	n 0	0	0	0	0	0	0	0
[10Y - more]	0	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	0	0
[0 - 3M]	0	0	0	0	0	0	0	0
[3M - 1Y]	0	0	0	0	0	0	0	0
[1Y - 2Y]	0	0	0	0	0	0	0	0
[2Y - 3Y] Middle Eas	0	0	0	0	0	0	0	0
[3Y - 5Y]	0	0	0	0	0	0	0	0
[5Y - 10Y]	0	0	0	0	0	0	0	0
[10Y - more] Total	0	0	0 0	0 0	0	0 0	0 0	0
[0 - 3M]	0	0	0	0	0	0	0	0
[3M - 1Y]	0	0	0	0	0	0	0	0
[1V - 2V]	0	0	0	0	0	0	0	0
Latin Amen	a 0	0	0	0	0	0	0	0
13V - 5V 1	0	0	0	0	0	0	0	0
[5Y - 10Y] Caribbear	0	0	0	0	0	0	0	0
[10Y - more]	0	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	0	0

Africa

Others

(in million Euro)

CY007 BANK OF CYPRUS PUBLIC CO LTD

			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposures	(long) net of cash short po	ECT POSITIONS sitions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0

TOTAL EEA 30	1.441	0	1.441	678	13	0	0	0

Notes and definitions

2Y - 3Y]

[3Y - 5Y]

[5Y - 10Y]

[10Y - more]

Total

[0-3M]

[3M - 1Y]

[1Y-2Y]

[2Y - 3Y]

[3Y - 5Y]

[5Y - 10Y]

[10Y - more]

Total

- (1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(3) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

(in million Euro)									
	Country /		CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposure	s (long) net of cash short pe	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Austria	0	0	0	0	0	0	0	0
[3Y - 5Y]	radina	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		42	0	42	42	0	0	0	0
[3Y - 5Y]	Belgium	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		42	0	42	42	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Bulgaria	0	0	0	0	0	0	0	0
[3Y - 5Y]	g	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0 0	0	0 0	0 0	0
1 otal [0 - 3M]		0 99	0	0 99	0	0	0	0	0
[3M - 1Y]		76	0	76	0	0	0	0	0
[1Y - 2Y]		1.756	0	1.756	0	0	0	0	0
[2Y - 3Y]		176	0	176	0	0	0	0	0
[3Y - 5Y]	Cyprus	165	0	165	0	12	0	0	0
[5Y - 10Y]		129	0	129	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		2.402	0	2.402	0	12	0	0	0

Country Residual Maturity Country Region Residual Maturity Country Region Residual Maturity Country Region Residual Maturity Country Region Residual Maturity Region Residual Maturity Region Residual Maturity Region	(in million Euro)									
Country Region		Country /			(gross exposure	s (long) net of cash short po	ositions of sovereign debt	EXPOSURES IN	EXPOSURES (3)	
19x - 17y 19x	Residual Maturity ↓	Country /					(designated at fair value through profit&loss) banking book	Of Willett. Fillaticial assets	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
1	[0 - 3M]		0	0	0	0	0	0	0	0
(2 Y - 3Y (3 Y - 5Y 1	[3M - 1Y]		0	0	0	0	0	0	0	0
3Y - 5Y 1	[1Y - 2Y]		0	0	0	0	0	0	0	0
37 - 5Y	[2Y - 3Y]	Czoch Popublic	0	0	0	0	0	0	0	0
Total		Czecii Nepublic	0	0	0	0	0	0	0	0
Total			0	0	-	0	0			0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10-3M] [3M-1Y] [3M-1Y			0	0		·	0	0	0	0
13M - 17 17 - 27 27 - 37 27 - 37 37 - 57 17 - 27 17 - 27 17 - 27 17 - 27 17 - 27 17 - 27 18 - 37										_
(1Y - 2Y 1/2			•	•		·	_	-	_	•
(2Y - 3Y 3Y - 5Y 15Y - 10Y 17Y - 10Y - 1			•	•		-	_	-	_	•
SY - 5Y				-		· · · · · · · · · · · · · · · · · · ·	•			
37 - 5Y		Denmark	•	•		-		-		•
Total			•							<u> </u>
Total				-	-	· · · · · · · · · · · · · · · · · · ·	-	-		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [10-3M]			•	•		·	•		-	
[3M-1Y] [1Y-2Y] 0 <			-			· · · · · · · · · · · · · · · · · · ·				
[1Y-2Y] Estonia Estonia 0			•	•		·	_	-	-	-
[2Y-3Y] Estonia 0 <		1				-	_		_	
[3Y-5Y] [5Y-10Y] [10Y-more] Total [0		1		-	-	· · · · · · · · · · · · · · · · · · ·				
[5Y - 10Y]		Estonia	•	•		-	•		-	•
[10Y - more] 0 <t< td=""><td></td><td>1 </td><td></td><td>-</td><td></td><td>-</td><td></td><td></td><td></td><td></td></t<>		1		-		-				
Total 0 <td></td> <td>1 </td> <td>•</td> <td>-</td> <td>-</td> <td>· · · · · · · · · · · · · · · · · · ·</td> <td>•</td> <td>-</td> <td></td> <td></td>		1	•	-	-	· · · · · · · · · · · · · · · · · · ·	•	-		
[0-3M] [3M-1Y] 0 <t< td=""><td></td><td>1 </td><td>•</td><td></td><td></td><td>_</td><td>_</td><td>-</td><td>_</td><td></td></t<>		1	•			_	_	-	_	
[3M-1Y] 0 0 0 0 0 0 [1Y-2Y] 0 0 0 0 0 0 [2Y-3Y] 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0			-			· · · · · · · · · · · · · · · · · · ·	-			
[1Y-2Y] Finland 0 0 0 0 0 0 0 [2Y-3Y] 0 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0 0		1	•	•		·	•		-	-
[2Y-3Y] Finland 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0		1				-				
[3Y-5Y] [5Y-10Y] [10Y-more] Description of the property of		Finland		-	-	-	•	-		
[5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Finland				_	_	-	_	
[10Y - more] 0 0 0 0 0 0 0		1		-		-				
		1	0	0	0	0	0	0	0	0
		1	0	0	0	0	0	0	0	0

Country Figure	(in million Euro)									
Country Region		Country /			(gross exposure	s (long) net of cash short po	ositions of sovereign debt	EXPOSURES IN	EXPOSURES (3)	
Table France Gold G	Residual Maturity ↓						(designated at fair value through profit&loss) banking book	of willon. Financial assets	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
1	[0 - 3M]		0	0	0	0	0	0	0	0
Trance	[3M - 1Y]		0	0	0	0	0	0	0	0
37 - 5Y 1 1 1 1 1 1 1 1 1	[1Y - 2Y]			0			0	0	0	0
37 - 5Y 107		France		*	_		•		_	
Total Germany German		Tanoo		·						
Total				<u> </u>						
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [1Y-Y] [1Y-NOT] [1				•			•	-		
1 1 1 1 1 1 1 1 1 1				•						
(1Y-2Y)				*			_		_	
Carmany Germany Germ			-	*	_	-				
				·						
SY - 10Y		Germany		*		_				
Total				<u> </u>						
Total				·						
Signature Control Co			47	0	47	47	_		0	0
[1Y-2Y] Greece	[0 - 3M]		0	0			0	0	0	0
Careca C	[3M - 1Y]		0	0	0	0	0	0	0	0
Strate S				· · · · · · · · · · · · · · · · · · ·						
[3Y-5Y] [5Y-10Y] [10Y-more] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Greece								
[10Y - more] Total 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			-			-	-			
Total 0 <td></td> <td></td> <td></td> <td><u> </u></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>				<u> </u>						
[0-3M] [3M-1Y] 0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
[3M-1Y] [1Y-2Y] 0 <			· ·	•		-	-	-		•
[1Y-2Y] [2Y-3Y] [2Y-3Y] 0				-		_				_
[2Y-3Y] Hungary 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0				-						
[3Y-5Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			-			-	-			
[5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Hungary								
[10Y - more] 0 0 0 0 0 0 0 0				<u> </u>		· · · · · · · · · · · · · · · · · · ·				
				· · · · · · · · · · · · · · · · · · ·						
	Total		-	-		-	0			

Residual Maturity Region Country / Region Residual Maturity of which: loans and advances Residual Matures of which: AFS banking book book Residual Maturity Of which: AFS banking book Derivatives with positions of sovereign debt to other counterpaties only where there is a maturity matching) (1) EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value through profit&loss) head for trading (2) Net position at fair value (Derivatives with positive fair value + Derivatives	(in million Euro)									
Country Region Page Page	Danish at Maturita				(gross exposure	s (long) net of cash short pe	ositions of sovereign debt t	o other counterpaties only	EXPOSURES IN	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
13M - 1Y	Residual Maturity ↓						(designated at fair value through profit&loss) banking book		(Derivatives with positive fair value + Derivatives with	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
13M - 1Y	[0 - 3M]		0	0	0	0	0	0	0	0
SY - 5Y	[1Y - 2Y]		0	0	0	0	0	0	0	0
SY - SY SY	[2Y - 3Y]	Iceland	0	0	0	0	0	0	0	0
Total 0		iceiana			-	-				
Total										
[0-3M] [3M-1Y] [17-2Y] [2Y-3Y] [3Y-5Y] [10Y-more] Total [0-3M] [0-3M] [0-3M] [17-2Y] [18] [18] 0										
Total				-	-		· ·		•	
[1Y-2Y] 0 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td>-</td> <td></td> <td></td> <td></td> <td></td>						-				
[2Y-3Y] Ireland 32 0 32 32 0					_					
Teland										
SY - 10Y 0		Ireland								
[10Y - more] 0 <t< td=""><td></td><td></td><td></td><td></td><td>-</td><td>-</td><td></td><td></td><td></td><td>•</td></t<>					-	-				•
Total 48 0 48 48 0 0 0 0 [0-3M] 0 <				•			-			
[3M-1Y] 0 0 0 0 0 0 0 [1Y-2Y] 31 0 31 31 0						-				•
[1Y-2Y] 31 0 31 31 0 0 0 [2Y-3Y] 0 0 0 0 0 0 [3Y-5Y] 10 0 10 10 0 0 0	[0 - 3M]		0	0	0	0	0	0	0	0
[2Y-3Y] Italy 0 0 0 0 0 0 0 [3Y-5Y] Italy 0 0 0 0 0 0 0			0	0	0	0	0	0	0	0
[3Y - 5Y] Italy 10 0 10 10 0 0 0 0 0				•			-			
[3Y-5Y]		Italy				-				
[5Y-10Y] 0 0 0 0 0 0 1 0 0 0		,								
[10Y - more] 10 0 10 10 0 0 0 0						_				•
Total 51 0 51 0 0 0 0 [0-3M] 0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
[0-3M] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						-			_	
[3M-1Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0										
129 291		_		•			-			
[3Y-5Y] Latvia 0 0 0 0 0 0 0 0 0		Latvia								
[5Y-10Y] 0 0 0 0 0 0 0 0 0 0				•			-			
[10Y - more] 0 0 0 0 0 0 0					-	-				
Total 0 0 0 0 0 0 0 0										

(in million Euro)									
	Country /		T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y]	Liechtenstein	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Lithuania	0	0	0	0	0	0	0	0
[3Y - 5Y]	21111001110	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y]	_	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0 0	0	0	0	0 0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[3W - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Malta	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
Iotai		<u> </u>	, and the second		ļ			· ·	U

Country Residual Maturity Person	(in million Euro)									
Country Region Regio		Country /			(gross exposure	s (long) net of cash short pe	ositions of sovereign debt	EXPOSURES IN	EXPOSURES (3)	
13Y-17 14Y-17 1	Residual Maturity	Country /					(designated at fair value through profit&loss) banking book	Of Willett. Fillaticial assets	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
Title	[0 - 3M]		0	0	0	0	0	0	0	0
	[3M - 1Y]		0	0	0	0	0	0	0	0
SY-19Y Norway N	[1Y - 2Y]		0	0	0	0	0	0	0	0
37 - 5Y 107 - 107 107 -		Nothorlands	0	0	0	0	0	0	0	0
Total		Netriellalius	0	0	0	0	0	0	0	0
Total	[5Y - 10Y]		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]			0	0			0	0	0	0
13M - 17 17 - 27 17 - 27 17 - 27 10				· ·						_
(1Y - 2Y 1			•	•			_	-	_	•
[2Y-3Y]			•	•		•	_	-	_	•
SY - 19Y							•			
37 - 5Y		Norway	•	•		•		-		· ·
Total		,	-	•						<u> </u>
Total					-		-	-		
[0-3M] [3M-1Y] [2Y-3Y] [3Y-5Y] [10-3M] [17-2Y] [0-3M] [17-2Y] [0-3M] [17-2Y] [0-3M] [17-2Y] [1			•	-			•		-	
SM - 1Y										
1Y - 2Y 1			•	•			_	-	-	-
Poland P							_		_	
[3Y-5Y] [5Y-10Y] [10Y-more] Total [0-3M] [1Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [0-3Y-3Y-3Y-3Y-3Y-3Y-3Y-3Y-3Y-3Y-3Y-3Y-3Y-					-					
SY-10Y		Poland	•	•		•	•		-	•
Total										
Total 0 <td></td> <td></td> <td></td> <td></td> <td>-</td> <td></td> <td>•</td> <td>-</td> <td></td> <td></td>					-		•	-		
[0-3M] [3M-1Y] 0 <t< td=""><td></td><td></td><td>•</td><td></td><td></td><td>_</td><td>_</td><td>-</td><td>_</td><td></td></t<>			•			_	_	-	_	
[3M-1Y] 0 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>-</td> <td></td> <td></td> <td></td>							-			
[1Y-2Y] Portugal 0			•	•			•		-	Ţ
[2Y-3Y] Portugal 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0										
[3Y-5Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Dortugal			-		•	-		
[5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Portugai	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
Total 0 0 0 0 0 0 0 0	[10Y - more]		0	0	0	0	0	0	0	0
	Total		0	0	0	0	0	0	0	0

Residual Maturity Country Region	(in million Euro)									
Country Region		Country /			(gross exposure	s (long) net of cash short pe	ositions of sovereign debt	EXPOSURES IN	EXPOSURES (3)	
[3M - 1Y]	Residual Maturity						(designated at fair value through profit&loss) banking book	Of Willett. Fillaticial assets	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
	[0 - 3M]		0	0	0	0	0	0	0	0
(2 x - 3 y (3 x - 5 y) (1 x - 2 y) (1 x - 2 y) (2 x - 3 y) (2 x -	[3M - 1Y]		0	0	0	0	0	0	0	0
37 - 5Y 1	[1Y - 2Y]		0	0	0	0	0	0	0	0
37 - 5Y		Pomonio	0	0	0	0	0	0	0	0
Total	[3Y - 5Y]	Nomania	0	0	0	0	0	0	0	0
Total	[5Y - 10Y]		0	0	0	0	0	0	0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10-3M] [3M-1Y] [10-3M] [3M-1Y] [10-3M] [3M-1Y] [10-3M] [3M-1Y] [10-3M] [3M-1Y] [10-3M] [3M-1Y] [3M-1Y			0	0			0	0	0	0
13M - 17 17 - 27 2 1 2 2 2 2 2 2 2										_
(1Y - 2Y 1/2 Y - 3Y 1/2 Y - 3Y - 3Y 1/2 Y - 3Y				•			_	-	_	•
(2Y - 3Y Slovakia				•		•	_	-	_	•
				-						
		Slovakia		•		•		-		· ·
Total										<u> </u>
Total				-			-	-		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [10-3M] [10-3M] [3Y-5Y]				•					-	
[3M - 1Y]										
(1Y-2Y)				•			_	-	-	-
[2Y-3Y] Slovenia 0							_		_	
[3Y-5Y] [5Y-10Y] [10Y-more] Total [0				-						
[5Y - 10Y]		Slovenia		•		•			-	•
Total				-						
Total 0 <td></td> <td></td> <td></td> <td>-</td> <td></td> <td></td> <td>•</td> <td>-</td> <td></td> <td></td>				-			•	-		
[0-3M] [3M-1Y] 0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td>_</td><td>_</td><td>-</td><td>_</td><td></td></t<>						_	_	-	_	
[3M-1Y] 0 0 0 0 0 0 [1Y-2Y] 0 0 0 0 0 0 [2Y-3Y] 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0							-			
[1Y-2Y] Spain 0 0 0 0 0 0 0 [2Y-3Y] Spain 0 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0 0				•					-	-
[2Y-3Y] Spain 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 0 0 0 0 0 0 [10Y-more] 0 0 0 0 0 0					_					
[3Y - 5Y] [5Y - 10Y] [10Y - more] Spain 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0		-			•	-		
[5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Spain				_	_	-	_	
[10Y - more] 0 0 0 0 0 0 0										
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0

(in million Euro)									
	Country /		CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposure	s (long) net of cash short pe	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Sweden	0	0	0	0	0	0	0	0
[3Y - 5Y]	Oweden	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	United Kingdom	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Australia	0	0	0	0	0	0	0	0
[3Y - 5Y]	Australia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Canada	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
I Ulai		U	U	U	U	U	U	U	U

(in million Euro)									
	Country /		T LONG EXPOSURES e gross of provisions) (1)	(gross exposure	s (long) net of cash short pe	EECT POSITIONS positions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y]	riong Rong	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Japan	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	U.S.	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Curit-rankon-l	0	0	0	0	0	0	0	0
[3Y - 5Y]	Switzerland	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
	Country /		ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short po	EECT POSITIONS positions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other advanced	0	0	0	0	0	0	0	0
[2Y - 3Y]	economies non	0	0	0	0	0	0	0	0
[3Y - 5Y]	EEA	0	0	0	0	0	0	0	0
[5Y - 10Y]	22/1	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]	Other Central	0	0	0	0	0	0	0	0
[2Y - 3Y]	and eastern	0	0	0	0	0	0	0	0
[3Y - 5Y]	Europe	0	0	0	0	0	0	0	0
[5Y - 10Y]	countries non	0	0	0	0	0	0	0	0
[10Y - more]	EEA	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Middle East	0	0	0	0	0	0	0	0
[3Y - 5Y]	Middle Last	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Latin America	0	0	0	0	0	0	0	0
[2Y - 3Y]	and the	0	0	0	0	0	0	0	0
[3Y - 5Y]	Caribbean	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
I Ulai		U	U	U	U	U	U	U	U

(in million E	Euro)
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Posiduol Maturity		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Africa	0	0	0	0	0	0	0	0
[3Y - 5Y]	Amca	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	l l	0	0	0	0	0	0	0	0
[1Y - 2Y]	l l	2	0	2	2	0	0	0	0
[2Y - 3Y]	Others	0	0	0	0	0	0	0	0
[3Y - 5Y]	0.11010	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		2	0	2	2	0	0	0	0
1									
	TOTAL EEA 30	3.073	0	3.073	671	12	0	0	0

Notes and definitions

- (1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

Explanatory footnotes

The differences in the figures between December 2012 and June 2013 are due to the merge with Laiki Bank and the elapse of time.

(in million Euro)

	31/12/2012	30/06/2013
RWA for credit risk	19.318	21.121
RWA Securitisation and re-securitisations	0	2
RWA Other credit risk	19.318	21.119
RWA for market risk	3	549
RWA for operational risk	2.258	1.840
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA (1)	21.580	23.510

Explanatory footnotes