<table>
<thead>
<tr>
<th>Bank Name</th>
<th>HASPA Finanzholding</th>
</tr>
</thead>
<tbody>
<tr>
<td>LEI Code</td>
<td>529900JZTYE3W7WQH904</td>
</tr>
<tr>
<td>Country Code</td>
<td>DE</td>
</tr>
</tbody>
</table>

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.
### 2021 EU-wide Transparency Exercise

**HASPA Finanzholding**

#### Key Metrics

### Available capital (amounts)

<table>
<thead>
<tr>
<th>Available capital (amounts)</th>
<th>As of 30/09/2020</th>
<th>As of 31/12/2020</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
<th>COREP CODE</th>
<th>REGULATION</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Common Equity Tier 1 (CET1) capital - transitional period</strong></td>
<td>4,686</td>
<td>4,684</td>
<td>4,703</td>
<td>4,705</td>
<td>C 01.00</td>
<td>Article 50 of CRR</td>
</tr>
<tr>
<td><strong>Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</strong></td>
<td>4,686</td>
<td>4,684</td>
<td>4,703</td>
<td>4,705</td>
<td>C 01.00</td>
<td>Article 50 of CRR</td>
</tr>
<tr>
<td><strong>Tier 1 capital - transitional period</strong></td>
<td>4,699</td>
<td>4,698</td>
<td>4,717</td>
<td>4,719</td>
<td>C 01.00</td>
<td>Article 25 of CRR</td>
</tr>
<tr>
<td><strong>Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition</strong></td>
<td>4,699</td>
<td>4,698</td>
<td>4,717</td>
<td>4,719</td>
<td>C 01.00</td>
<td>Article 25 of CRR</td>
</tr>
<tr>
<td><strong>Total capital - transitional period</strong></td>
<td>4,950</td>
<td>4,949</td>
<td>4,981</td>
<td>4,984</td>
<td>C 01.00</td>
<td>Articles 4(110) and 72 of CRR</td>
</tr>
<tr>
<td><strong>Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</strong></td>
<td>4,950</td>
<td>4,949</td>
<td>4,981</td>
<td>4,984</td>
<td>C 01.00</td>
<td>Articles 4(110) and 72 of CRR</td>
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#### Risk exposure amounts

<table>
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<tr>
<th>Risk exposure amounts</th>
<th>As of 30/09/2020</th>
<th>As of 31/12/2020</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
<th>COREP CODE</th>
<th>REGULATION</th>
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<tbody>
<tr>
<td><strong>Total risk exposure amount</strong></td>
<td>29,333</td>
<td>29,548</td>
<td>28,548</td>
<td>29,485</td>
<td>C 02.00</td>
<td>Articles 92(3), 95, 96 and 98 of CRR</td>
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<tr>
<td><strong>Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</strong></td>
<td>29,333</td>
<td>29,548</td>
<td>28,548</td>
<td>29,485</td>
<td>C 02.00</td>
<td>Articles 92(3), 95, 96 and 98 of CRR</td>
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#### Capital ratios

<table>
<thead>
<tr>
<th>Capital ratios</th>
<th>As of 30/09/2020</th>
<th>As of 31/12/2020</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
<th>COREP CODE</th>
<th>REGULATION</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition</strong></td>
<td>15.59%</td>
<td>15.66%</td>
<td>16.47%</td>
<td>15.98%</td>
<td>C 01.00</td>
<td>CA3 (1)</td>
</tr>
<tr>
<td><strong>Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</strong></td>
<td>15.59%</td>
<td>15.66%</td>
<td>16.47%</td>
<td>15.98%</td>
<td>[C 01.00 - (C 05.01 - C 05.01) - C 05.01 - C 05.01]</td>
<td>-</td>
</tr>
<tr>
<td><strong>Tier 1 (as a percentage of risk exposure amount) - transitional definition</strong></td>
<td>16.02%</td>
<td>16.01%</td>
<td>16.52%</td>
<td>16.01%</td>
<td>C 01.00</td>
<td>CA3 (1)</td>
</tr>
<tr>
<td><strong>Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</strong></td>
<td>16.02%</td>
<td>16.01%</td>
<td>16.52%</td>
<td>16.01%</td>
<td>[C 01.00 - (C 05.01 - C 05.01) - C 05.01 - C 05.01]</td>
<td>-</td>
</tr>
<tr>
<td><strong>Total capital (as a percentage of risk exposure amount) - transitional definition</strong></td>
<td>16.87%</td>
<td>16.85%</td>
<td>17.45%</td>
<td>16.90%</td>
<td>C 01.00</td>
<td>CA3 (1)</td>
</tr>
<tr>
<td><strong>Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</strong></td>
<td>16.87%</td>
<td>16.85%</td>
<td>17.45%</td>
<td>16.90%</td>
<td>[C 01.00 - (C 05.01 - C 05.01) - C 05.01 - C 05.01]</td>
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#### Leverage ratios

<table>
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<tr>
<th>Leverage ratios</th>
<th>As of 30/09/2020</th>
<th>As of 31/12/2020</th>
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<th>As of 30/06/2021</th>
<th>COREP CODE</th>
<th>REGULATION</th>
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</thead>
<tbody>
<tr>
<td><strong>Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital</strong></td>
<td>82,647</td>
<td>54,016</td>
<td>59,662</td>
<td>52,702</td>
<td>C 47.00</td>
<td>Article 429 of the CRR, Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR</td>
</tr>
<tr>
<td><strong>Leverage ratio - using a transitional definition of Tier 1 capital</strong></td>
<td>7.62%</td>
<td>8.79%</td>
<td>7.51%</td>
<td>8.05%</td>
<td>C 47.00</td>
<td>Article 429 of the CRR, Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR</td>
</tr>
<tr>
<td></td>
<td>As of 30/09/2020</td>
<td>As of 31/12/2020</td>
<td>As of 31/03/2021</td>
<td>As of 30/06/2021</td>
<td>COREP CODE</td>
<td>REGULATION</td>
</tr>
<tr>
<td>----------------</td>
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<td>------------------</td>
<td>------------------</td>
<td>------------</td>
<td>------------</td>
</tr>
<tr>
<td><strong>A.1</strong> Tier 1 capital - transitional definition</td>
<td>4,699</td>
<td>4,698</td>
<td>4,717</td>
<td>4,719</td>
<td>C 47.00 (c320,c010)</td>
<td>Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR</td>
</tr>
<tr>
<td><strong>A.2</strong> Tier 1 capital - fully phased-in definition</td>
<td>4,699</td>
<td>4,698</td>
<td>4,717</td>
<td>4,719</td>
<td>C 47.00 (c310,c010)</td>
<td></td>
</tr>
<tr>
<td><strong>B.1</strong> Total leverage ratio exposures - using a transitional definition of Tier 1 capital</td>
<td>61,647</td>
<td>54,016</td>
<td>59,662</td>
<td>52,702</td>
<td>C 47.00 (c300,c010)</td>
<td></td>
</tr>
<tr>
<td><strong>B.2</strong> Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital</td>
<td>61,647</td>
<td>54,016</td>
<td>59,662</td>
<td>52,702</td>
<td>C 47.00 (c290,c010)</td>
<td></td>
</tr>
<tr>
<td><strong>C.1</strong> Leverage ratio - using a transitional definition of Tier 1 capital</td>
<td>7.6%</td>
<td>8.7%</td>
<td>7.9%</td>
<td>9.0%</td>
<td>[A.1]/[B.1]</td>
<td></td>
</tr>
<tr>
<td><strong>C.2</strong> Leverage ratio - using a fully phased-in definition of Tier 1 capital</td>
<td>7.6%</td>
<td>8.7%</td>
<td>7.9%</td>
<td>9.0%</td>
<td>[A.2]/[B.2]</td>
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</table>
## Commons Equity Tier 1 Capital

<table>
<thead>
<tr>
<th>Period</th>
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<th>202012</th>
<th>202103</th>
<th>202106</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</strong></td>
<td>4,705</td>
<td>4,705</td>
<td>4,717</td>
<td>4,717</td>
</tr>
<tr>
<td><strong>Minority interest given recognition in CET1 capital</strong></td>
<td>13</td>
<td>13</td>
<td>13</td>
<td>13</td>
</tr>
<tr>
<td><strong>COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)</strong></td>
<td>16.86%</td>
<td>16.86%</td>
<td>16.86%</td>
<td>16.86%</td>
</tr>
<tr>
<td><strong>COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)</strong></td>
<td>15.96%</td>
<td>15.96%</td>
<td>15.96%</td>
<td>15.96%</td>
</tr>
<tr>
<td><strong>CDR - 4.5.0</strong></td>
<td>4,705</td>
<td>4,705</td>
<td>4,717</td>
<td>4,717</td>
</tr>
<tr>
<td><strong>CDR - 4.5.2</strong></td>
<td>13</td>
<td>13</td>
<td>13</td>
<td>13</td>
</tr>
<tr>
<td><strong>CDR - 4.5.4</strong></td>
<td>16.86%</td>
<td>16.86%</td>
<td>16.86%</td>
<td>16.86%</td>
</tr>
<tr>
<td><strong>CDR - 4.5.5</strong></td>
<td>15.96%</td>
<td>15.96%</td>
<td>15.96%</td>
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</tr>
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</table>

### Additional Tier 1 Capital

<table>
<thead>
<tr>
<th>Period</th>
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<th>202012</th>
<th>202103</th>
<th>202106</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>ADDITIONAL TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</strong></td>
<td>4,684</td>
<td>4,699</td>
<td>4,699</td>
<td>4,699</td>
</tr>
<tr>
<td><strong>ADDITIONAL TIER 1 CAPITAL RATIO (transitional period)</strong></td>
<td>16.47%</td>
<td>16.47%</td>
<td>16.47%</td>
<td>16.47%</td>
</tr>
<tr>
<td><strong>ADDITIONAL TIER 1 CAPITAL RATIO (fully loaded)</strong></td>
<td>15.04%</td>
<td>15.04%</td>
<td>15.04%</td>
<td>15.04%</td>
</tr>
<tr>
<td><strong>CDR - 4.5.0</strong></td>
<td>4,684</td>
<td>4,699</td>
<td>4,699</td>
<td>4,699</td>
</tr>
<tr>
<td><strong>CDR - 4.5.2</strong></td>
<td>16.47%</td>
<td>16.47%</td>
<td>16.47%</td>
<td>16.47%</td>
</tr>
<tr>
<td><strong>CDR - 4.5.4</strong></td>
<td>15.04%</td>
<td>15.04%</td>
<td>15.04%</td>
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</tr>
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</table>

### Tier 2 Capital

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<tr>
<th>Period</th>
<th>202009</th>
<th>202012</th>
<th>202103</th>
<th>202106</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>TIER 2 CAPITAL (net of deductions and after applying transitional adjustments)</strong></td>
<td>4,950</td>
<td>4,950</td>
<td>4,950</td>
<td>4,950</td>
</tr>
<tr>
<td><strong>TIER 2 CAPITAL RATIO (transitional period)</strong></td>
<td>20.53%</td>
<td>20.53%</td>
<td>20.53%</td>
<td>20.53%</td>
</tr>
<tr>
<td><strong>TIER 2 CAPITAL RATIO (fully loaded)</strong></td>
<td>18.63%</td>
<td>18.63%</td>
<td>18.63%</td>
<td>18.63%</td>
</tr>
<tr>
<td><strong>CDR - 4.5.0</strong></td>
<td>4,950</td>
<td>4,950</td>
<td>4,950</td>
<td>4,950</td>
</tr>
<tr>
<td><strong>CDR - 4.5.2</strong></td>
<td>20.53%</td>
<td>20.53%</td>
<td>20.53%</td>
<td>20.53%</td>
</tr>
<tr>
<td><strong>CDR - 4.5.4</strong></td>
<td>18.63%</td>
<td>18.63%</td>
<td>18.63%</td>
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</table>

### Tier 1 Capital

<table>
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<tr>
<th>Period</th>
<th>202009</th>
<th>202012</th>
<th>202103</th>
<th>202106</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</strong></td>
<td>9,444</td>
<td>9,458</td>
<td>9,458</td>
<td>9,458</td>
</tr>
<tr>
<td><strong>TIER 1 CAPITAL RATIO (transitional period)</strong></td>
<td>33.99%</td>
<td>33.99%</td>
<td>33.99%</td>
<td>33.99%</td>
</tr>
<tr>
<td><strong>TIER 1 CAPITAL RATIO (fully loaded)</strong></td>
<td>31.57%</td>
<td>31.57%</td>
<td>31.57%</td>
<td>31.57%</td>
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<tr>
<td><strong>CDR - 4.5.0</strong></td>
<td>9,444</td>
<td>9,458</td>
<td>9,458</td>
<td>9,458</td>
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<tr>
<td><strong>CDR - 4.5.2</strong></td>
<td>33.99%</td>
<td>33.99%</td>
<td>33.99%</td>
<td>33.99%</td>
</tr>
<tr>
<td><strong>CDR - 4.5.4</strong></td>
<td>31.57%</td>
<td>31.57%</td>
<td>31.57%</td>
<td>31.57%</td>
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### Own Funds

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<tr>
<th>Period</th>
<th>202009</th>
<th>202012</th>
<th>202103</th>
<th>202106</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>OWN FUNDS (transitional period)</strong></td>
<td>9,444</td>
<td>9,458</td>
<td>9,458</td>
<td>9,458</td>
</tr>
<tr>
<td><strong>OWN FUNDS (fully loaded)</strong></td>
<td>9,458</td>
<td>9,458</td>
<td>9,458</td>
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</tr>
<tr>
<td><strong>CDR - A.1</strong></td>
<td>9,444</td>
<td>9,458</td>
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<tr>
<td><strong>CDR - A.2</strong></td>
<td>9,458</td>
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</tbody>
</table>

### Other Additional Tier 1 Capital components and deductions

<table>
<thead>
<tr>
<th>Period</th>
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<th>202012</th>
<th>202103</th>
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</thead>
<tbody>
<tr>
<td><strong>CET1 capital components or deductions</strong></td>
<td>202</td>
<td>202</td>
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<td>202</td>
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<tr>
<td><strong>CET1 capital components</strong></td>
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<tr>
<td><strong>CET1 capital components or deductions</strong></td>
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<tr>
<td><strong>CET1 capital components</strong></td>
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### Other Tier Capital components and deductions

<table>
<thead>
<tr>
<th>Period</th>
<th>202009</th>
<th>202012</th>
<th>202103</th>
<th>202106</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>CET1 capital components or deductions</strong></td>
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<tr>
<td><strong>CET1 capital components</strong></td>
<td>202</td>
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<tr>
<td><strong>CET1 capital components or deductions</strong></td>
<td>-</td>
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<tr>
<td><strong>CET1 capital components</strong></td>
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</tbody>
</table>

### Other Tier Capital components and deductions

<table>
<thead>
<tr>
<th>Period</th>
<th>202009</th>
<th>202012</th>
<th>202103</th>
<th>202106</th>
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<tbody>
<tr>
<td><strong>CET1 capital components or deductions</strong></td>
<td>202</td>
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</tr>
<tr>
<td><strong>CET1 capital components</strong></td>
<td>202</td>
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<td>202</td>
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<tr>
<td><strong>CET1 capital components or deductions</strong></td>
<td>-</td>
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<td>-</td>
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<tr>
<td><strong>CET1 capital components</strong></td>
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### Other Tier Capital components and deductions

<table>
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<tr>
<th>Period</th>
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<th>202012</th>
<th>202103</th>
<th>202106</th>
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<tr>
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<td>202</td>
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<tr>
<td><strong>CET1 capital components</strong></td>
<td>202</td>
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<td>202</td>
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<tr>
<td><strong>CET1 capital components or deductions</strong></td>
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<td>-</td>
<td>-</td>
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<tr>
<td><strong>CET1 capital components</strong></td>
<td>-</td>
<td>-</td>
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<td>-</td>
</tr>
</tbody>
</table>

### Other Tier Capital components and deductions

<table>
<thead>
<tr>
<th>Period</th>
<th>202009</th>
<th>202012</th>
<th>202103</th>
<th>202106</th>
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<tr>
<td><strong>CET1 capital components or deductions</strong></td>
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<tr>
<td><strong>CET1 capital components</strong></td>
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<tr>
<td><strong>CET1 capital components or deductions</strong></td>
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<td>-</td>
<td>-</td>
<td>-</td>
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<tr>
<td><strong>CET1 capital components</strong></td>
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</tbody>
</table>

### Other Tier Capital components and deductions

<table>
<thead>
<tr>
<th>Period</th>
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<th>202012</th>
<th>202103</th>
<th>202106</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>CET1 capital components or deductions</strong></td>
<td>202</td>
<td>202</td>
<td>202</td>
<td>202</td>
</tr>
<tr>
<td><strong>CET1 capital components</strong></td>
<td>202</td>
<td>202</td>
<td>202</td>
<td>202</td>
</tr>
<tr>
<td><strong>CET1 capital components or deductions</strong></td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td><strong>CET1 capital components</strong></td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>Risk Category</td>
<td>As of 30/09/2020</td>
<td>As of 31/12/2020</td>
<td>As of 31/03/2021</td>
<td>As of 30/06/2021</td>
</tr>
<tr>
<td>---------------------------------------------------</td>
<td>-------------------</td>
<td>------------------</td>
<td>------------------</td>
<td>------------------</td>
</tr>
<tr>
<td>Credit risk (excluding CCR and Securitisations)</td>
<td>26,569</td>
<td>26,588</td>
<td>26,028</td>
<td>26,655</td>
</tr>
<tr>
<td><strong>Of which the standardised approach</strong></td>
<td>26,569</td>
<td>26,588</td>
<td>26,028</td>
<td>26,655</td>
</tr>
<tr>
<td><strong>Of which the foundation IRB (FIRB) approach</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Of which the advanced IRB (AIRB) approach</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Of which equity IRB</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Counterparty credit risk (CCR, excluding CVA)</td>
<td>570</td>
<td>543</td>
<td>433</td>
<td>739</td>
</tr>
<tr>
<td><strong>Credit valuation adjustment – CVA</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Settlement risk</td>
<td>23</td>
<td>26</td>
<td>19</td>
<td>31</td>
</tr>
<tr>
<td>Securitisation exposures in the banking book (after the cap)</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Position, foreign exchange and commodities risk (Market risk)</td>
<td>27</td>
<td>45</td>
<td>37</td>
<td>26</td>
</tr>
<tr>
<td><strong>Of which the standardised approach</strong></td>
<td>27</td>
<td>45</td>
<td>37</td>
<td>26</td>
</tr>
<tr>
<td><strong>Of which IMA</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Of which securitisations and resecuritisations in the trading book</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Large exposures in the trading book</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Operational risk</td>
<td>2,144</td>
<td>2,144</td>
<td>2,031</td>
<td>2,031</td>
</tr>
<tr>
<td><strong>Of which basic indicator approach</strong></td>
<td>2,144</td>
<td>2,144</td>
<td>2,031</td>
<td>2,031</td>
</tr>
<tr>
<td><strong>Of which standardised approach</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Of which advanced measurement approach</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Other risk exposure amounts</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td>29,333</td>
<td>29,348</td>
<td>28,548</td>
<td>29,485</td>
</tr>
</tbody>
</table>

1. The positions “of which” are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)...
2. On-balance sheet exposures related to Free Deliveries (according to Article 379(1)) have not been included in “Counterparty Credit Risk (CCR, excluding CVA)’. They are instead reported in the ‘Credit Risk (excluding CCR and Securitisations)’ section.

Note: The table above is a summary of risk exposure amounts for Haspa Finanzholding as of specified dates. Each category of risk is further divided into subcategories, with amounts provided in millions of EUR. The table includes credit risk, counterparty credit risk, credit valuation adjustment, and operational risk, among others. The positions "of which" are for informational purposes and do not need to sum up to the total risk amount. On-balance sheet exposures related to free deliveries are reported separately from counterparty credit risk. All amounts are reported in euros (EUR) and include VAT.
<table>
<thead>
<tr>
<th>Description</th>
<th>As of 31/09/2020</th>
<th>As of 31/12/2020</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Interest income</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Of which debt securities income</td>
<td>8 mln EUR</td>
<td>11 mln EUR</td>
<td>3 mln EUR</td>
<td>6 mln EUR</td>
</tr>
<tr>
<td>Of which loans and advances income</td>
<td>533 mln EUR</td>
<td>777 mln EUR</td>
<td>189 mln EUR</td>
<td>334 mln EUR</td>
</tr>
<tr>
<td>Of which equity securities income</td>
<td>164 mln EUR</td>
<td>224 mln EUR</td>
<td>12 mln EUR</td>
<td>47 mln EUR</td>
</tr>
<tr>
<td>Of which real estate income</td>
<td>53 mln EUR</td>
<td>17 mln EUR</td>
<td>4 mln EUR</td>
<td>7 mln EUR</td>
</tr>
<tr>
<td>Of which other real estate income</td>
<td>7 mln EUR</td>
<td>3 mln EUR</td>
<td>13 mln EUR</td>
<td>19 mln EUR</td>
</tr>
<tr>
<td>Excl. of income from captive reinsurers</td>
<td>242 mln EUR</td>
<td>214 mln EUR</td>
<td>10 mln EUR</td>
<td>180 mln EUR</td>
</tr>
<tr>
<td><strong>Interest expenses</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Of which debt securities issued expenses</td>
<td>106 mln EUR</td>
<td>134 mln EUR</td>
<td>27 mln EUR</td>
<td>52 mln EUR</td>
</tr>
<tr>
<td>Of which deposits expenses</td>
<td>6 mln EUR</td>
<td>8 mln EUR</td>
<td>3 mln EUR</td>
<td>6 mln EUR</td>
</tr>
<tr>
<td><strong>Gains or (-) losses on derecognition of financial assets and liabilities</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Not held as financial assets and liabilities not measured at fair value through profit or loss</td>
<td>2 mln EUR</td>
<td>0 mln EUR</td>
<td>1 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td>Of which expenses on financial assets and liabilities held for trading net</td>
<td>4 mln EUR</td>
<td>2 mln EUR</td>
<td>3 mln EUR</td>
<td>4 mln EUR</td>
</tr>
<tr>
<td>Of which expenses on financial assets and liabilities measured at fair value through profit or loss</td>
<td>1 mln EUR</td>
<td>1 mln EUR</td>
<td>1 mln EUR</td>
<td>1 mln EUR</td>
</tr>
<tr>
<td>Exchange differences gain or (-) loss net</td>
<td>5 mln EUR</td>
<td>5 mln EUR</td>
<td>5 mln EUR</td>
<td>5 mln EUR</td>
</tr>
<tr>
<td><strong>Net other operating income/expenses</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Of which pending legal issues and tax litigation</td>
<td>1 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td>Of which restructuring</td>
<td>0 mln EUR</td>
<td>2 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td>Of which provision for share of the fund for general banking risks, net</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td>Of which provision for share of the fund for non-current assets and disposal groups classified as held for sale qualifying as discontinued operations</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td>Of which goodwill</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td>Of which negative goodwill recognised in profit or loss</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td>Of which impairment of investments &amp; subsidiaries and joint ventures and on non-financial assets</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td>Of which impairment of financial assets and liabilities held for trading net</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td>Of which impairment of investments &amp; subsidiaries and joint ventures and on non-financial assets</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td><strong>Profit or (-) loss from discontinued operations</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Profit or (-) loss from disposal group classified as held for sale qualifying as discontinued operations</strong></td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
<td>0 mln EUR</td>
</tr>
<tr>
<td><strong>Profit or (-) loss from discontinued operations</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Profit or (-) loss for the year</strong></td>
<td>13 mln EUR</td>
<td>11 mln EUR</td>
<td>23 mln EUR</td>
<td>42 mln EUR</td>
</tr>
<tr>
<td><strong>Net profit attributable to owners of the parent</strong></td>
<td>13 mln EUR</td>
<td>11 mln EUR</td>
<td>23 mln EUR</td>
<td>42 mln EUR</td>
</tr>
</tbody>
</table>

* The figures included in this document as of Dec 31, 2020, have been audited by KPMG Professional Services GmbH, and therefore are presented as the audited financial statements.

** Notes: **
- The information available only as of end of the year is marked as "1" or "information available only as of end of the year.
- For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."
<table>
<thead>
<tr>
<th>Asset</th>
<th>Carrying amount</th>
<th>Fair value hierarchy</th>
<th>Carrying amount</th>
<th>Fair value hierarchy</th>
<th>Carrying amount</th>
<th>Fair value hierarchy</th>
<th>Carrying amount</th>
<th>Fair value hierarchy</th>
<th>Carrying amount</th>
<th>Fair value hierarchy</th>
<th>References</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Level 1</td>
<td>Level 2</td>
<td>Level 3</td>
<td>Level 1</td>
<td>Level 2</td>
<td>Level 3</td>
<td>Level 1</td>
<td>Level 2</td>
<td>Level 3</td>
<td>Level 1</td>
<td>Level 2</td>
</tr>
<tr>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Loans and advances</td>
<td>20,785</td>
<td>19,902</td>
<td>57,511</td>
<td>18,150</td>
<td>18,150</td>
<td>18,150</td>
<td>18,150</td>
<td>18,150</td>
<td>18,150</td>
<td>18,150</td>
<td>18,150</td>
</tr>
</tbody>
</table>

**Footnotes:**
1. This table covers IFRS-specific information and is as such not applicable to PRA reporting banks.
2. As of 30/09/2020, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.
## 2021 EU-wide Transparency Exercise
### Breakdown of liabilities
HASPA Finanzholding

(mln EUR)

<table>
<thead>
<tr>
<th>LIABILITIES:</th>
<th>As of 30/09/2020</th>
<th>As of 31/12/2020</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
<th>References</th>
</tr>
</thead>
<tbody>
<tr>
<td>Financial liabilities held for trading</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>IFRS 7.8 (a) (i); IFRS 9.BA.6</td>
</tr>
<tr>
<td>Trading financial liabilities¹</td>
<td>24</td>
<td>23</td>
<td>21</td>
<td>18</td>
<td>Accounting Directive art 8(1)(a),(3),(6)</td>
</tr>
<tr>
<td>Financial liabilities designated at fair-value through profit or loss</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>IFRS 7.8 (a)(j); IFRS 9.4.2.2</td>
</tr>
<tr>
<td>Financial liabilities measured at amortised cost</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>IFRS 7.8(g); IFRS 9.4.2.1</td>
</tr>
<tr>
<td>Non-trading non-derivative financial liabilities measured at a cost-based method¹</td>
<td>51,673</td>
<td>52,426</td>
<td>57,741</td>
<td>57,212</td>
<td>Accounting Directive art 8(3)</td>
</tr>
<tr>
<td>Derivatives – Hedge accounting</td>
<td>66</td>
<td>56</td>
<td>61</td>
<td>64</td>
<td>IFRS 9.6.2.1; Annex V.Part 1.26</td>
</tr>
<tr>
<td>Fair value changes of the hedged items in portfolio hedge of interest rate risk</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>IAS 37.10; IAS 1.54(i)</td>
</tr>
<tr>
<td>Provisions</td>
<td>1,459</td>
<td>1,519</td>
<td>1,548</td>
<td>1,576</td>
<td>IAS 1.54(n-o)</td>
</tr>
<tr>
<td>Tax liabilities</td>
<td>14</td>
<td>11</td>
<td>14</td>
<td>11</td>
<td>IAS 1.54(n-o)</td>
</tr>
<tr>
<td>Share capital repayable on demand</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>IAS 32 IE 33; IFRS C 2; Annex V.Part 1.26</td>
</tr>
<tr>
<td>Other liabilities</td>
<td>193</td>
<td>211</td>
<td>263</td>
<td>264</td>
<td>Annex V.Part 2.13</td>
</tr>
<tr>
<td>Liabilities included in disposal groups classified as held for sale</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14</td>
</tr>
<tr>
<td>Haircuts for trading liabilities at fair value¹</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>Annex V Part 1.20</td>
</tr>
<tr>
<td><strong>TOTAL LIABILITIES</strong></td>
<td><strong>53,428</strong></td>
<td><strong>54,246</strong></td>
<td><strong>59,650</strong></td>
<td><strong>59,146</strong></td>
<td>IAS 1.9(1); SG 6</td>
</tr>
<tr>
<td><strong>TOTAL EQUITY</strong></td>
<td><strong>4,826</strong></td>
<td><strong>4,829</strong></td>
<td><strong>4,861</strong></td>
<td><strong>4,870</strong></td>
<td>IAS 1.9(1); SG 6</td>
</tr>
<tr>
<td><strong>TOTAL EQUITY AND TOTAL LIABILITIES</strong></td>
<td><strong>58,255</strong></td>
<td><strong>59,075</strong></td>
<td><strong>64,511</strong></td>
<td><strong>64,016</strong></td>
<td>IAS 1.306</td>
</tr>
</tbody>
</table>

¹ Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks.
# 2021 EU-wide Transparency Exercise

## Breakdown of liabilities

**HASPA Finanzholding**

### Breakdown of financial liabilities by instrument and by counterparty sector

<table>
<thead>
<tr>
<th>Instrument</th>
<th>As of 30/09/2020</th>
<th>As of 31/12/2020</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
<th>References</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Derivatives</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>IFRS 9.BA.7(a); CRR Annex II</td>
</tr>
<tr>
<td>Short positions</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5</td>
</tr>
<tr>
<td>Equity instruments</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>Appendix V.Part 1.31</td>
</tr>
<tr>
<td>Debt securities</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>Appendix V.Part 1.31</td>
</tr>
<tr>
<td><strong>Deposits</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Central banks</td>
<td>6,030</td>
<td>6,030</td>
<td>9,180</td>
<td>9,180</td>
<td>Appendix V.Part 1.42(a), 44(c)</td>
</tr>
<tr>
<td>of which: Current accounts / overnight deposits</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>Appendix V.Part 1.42(b), 44(c)</td>
</tr>
<tr>
<td>General governments</td>
<td>1,894</td>
<td>1,317</td>
<td>2,024</td>
<td>1,973</td>
<td>Appendix V.Part 1.42(b), 44(c)</td>
</tr>
<tr>
<td>of which: Current accounts / overnight deposits</td>
<td>783</td>
<td>384</td>
<td>1,119</td>
<td>1,062</td>
<td>Appendix V.Part 1.42(b), 44(c)</td>
</tr>
<tr>
<td>Credit institutions</td>
<td>2,306</td>
<td>2,072</td>
<td>2,277</td>
<td>2,360</td>
<td>Appendix V.Part 1.42(d),44(c)</td>
</tr>
<tr>
<td>of which: Current accounts / overnight deposits</td>
<td>492</td>
<td>281</td>
<td>467</td>
<td>526</td>
<td>Appendix V.Part 1.42(d),44(c)</td>
</tr>
<tr>
<td>Other financial corporations</td>
<td>7,050</td>
<td>7,259</td>
<td>7,084</td>
<td>7,188</td>
<td>Appendix V.Part 1.42(d),44(c)</td>
</tr>
<tr>
<td>of which: Current accounts / overnight deposits</td>
<td>787</td>
<td>1,023</td>
<td>836</td>
<td>985</td>
<td>Appendix V.Part 1.42(d),44(c)</td>
</tr>
<tr>
<td>Non-financial corporations</td>
<td>5,449</td>
<td>5,742</td>
<td>6,011</td>
<td>6,073</td>
<td>Appendix V.Part 1.42(d),44(c)</td>
</tr>
<tr>
<td>of which: Current accounts / overnight deposits</td>
<td>5,156</td>
<td>5,488</td>
<td>5,781</td>
<td>5,849</td>
<td>Appendix V.Part 1.42(d),44(c)</td>
</tr>
<tr>
<td>Households</td>
<td>15,675</td>
<td>16,590</td>
<td>17,077</td>
<td>16,408</td>
<td>Appendix V.Part 1.42(f), 44(c)</td>
</tr>
<tr>
<td>Debt securities issued</td>
<td>16,314</td>
<td>17,254</td>
<td>17,280</td>
<td>16,269</td>
<td>Appendix V.Part 1.42(f), 44(c)</td>
</tr>
<tr>
<td>Of which: Subordinated Debt securities issued</td>
<td>3,109</td>
<td>3,046</td>
<td>4,085</td>
<td>4,030</td>
<td>Appendix V.Part 1.37, Part 2.98</td>
</tr>
<tr>
<td>Other financial liabilities</td>
<td>1</td>
<td>2</td>
<td>2</td>
<td>1</td>
<td>Appendix V.Part 1.38-41</td>
</tr>
</tbody>
</table>

**TOTAL FINANCIAL LIABILITIES**

<table>
<thead>
<tr>
<th></th>
<th>As of 30/09/2020</th>
<th>As of 31/12/2020</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>51,762</td>
<td>52,305</td>
<td>57,624</td>
<td>57,235</td>
</tr>
</tbody>
</table>

### Carrying amount

**Notes:**
- **Derivatives**
  - Derivatives are financial instruments that are used to manage risks.
  - IFRS 9.BA.7(a) and CRR Annex II are relevant for these instruments.

**Short positions**
- Short positions refer to financial instruments that are sold without owning them.
  - IAS 32.11 and ECB/2013/33 Annex 2.Part 2.4-5 are relevant for these positions.

**Deposits**
- Deposits are financial instruments that are used to lend money or to keep money on deposit.
  - ECB/2013/33 Annex 2.Part 2.9.1 is relevant for deposits.

**Credit institutions**
- Credit institutions refer to financial institutions that provide credit services.
  - ECB/2013/33 Annex 2.Part 2.9.1 is relevant for these institutions.

**Other financial corporations**
- Other financial corporations refer to financial institutions that are not credit institutions.
  - ECB/2013/33 Annex 2.Part 2.9.1 is relevant for these corporations.

**Non-financial corporations**
- Non-financial corporations refer to entities that are not financial in nature.
  - ECB/2013/33 Annex 2.Part 2.9.1 is relevant for these corporations.

**Households**
- Households refer to individual consumers.
  - ECB/2013/33 Annex 2.Part 2.9.1 is relevant for these households.

**Debt securities issued**
- Debt securities issued are financial instruments that represent a debt obligation.
  - ECB/2013/33 Annex 2.Part 2.9.1 is relevant for these securities.

**Other financial liabilities**
- Other financial liabilities refer to financial instruments that are not debt securities.
  - ECB/2013/33 Annex 2.Part 2.9.1 is relevant for these liabilities.

**Total financial liabilities**
- The total financial liabilities represent the sum of all financial liabilities.

**References**
- Annex V.Part 1.42(a) to 44(c) are relevant for various financial liabilities.
## 2021 EU-wide Transparency Exercise

### Market Risk

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th>As of 30/09/2020</th>
<th>As of 31/12/2020</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Traded Debt Instruments</strong></td>
<td><strong>Traded Debt Instruments</strong></td>
<td><strong>Traded Debt Instruments</strong></td>
<td><strong>Traded Debt Instruments</strong></td>
</tr>
<tr>
<td>As of 30/09/2020</td>
<td>As of 31/12/2020</td>
<td>As of 31/03/2021</td>
<td>As of 30/06/2021</td>
</tr>
<tr>
<td><strong>Total Risk Exposure Amount</strong></td>
<td><strong>Total Risk Exposure Amount</strong></td>
<td><strong>Total Risk Exposure Amount</strong></td>
<td><strong>Total Risk Exposure Amount</strong></td>
</tr>
<tr>
<td><strong>VaR (Memorandum item)</strong></td>
<td><strong>Stressed VaR (Memorandum item)</strong></td>
<td><strong>Incremental Default and Migration Risk Capital Charge</strong></td>
<td><strong>ALL PRICE RISKS CAPITAL CHARGE</strong></td>
</tr>
<tr>
<td><strong>VaR</strong></td>
<td><strong>Stressed VaR</strong></td>
<td><strong>ALL PRICE RISKS CAPITAL CHARGE</strong></td>
<td><strong>ALL PRICE RISKS CAPITAL CHARGE</strong></td>
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<td><strong>ALL PRICE RISKS CAPITAL CHARGE</strong></td>
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<td><strong>ALL PRICE RISKS CAPITAL CHARGE</strong></td>
<td><strong>ALL PRICE RISKS CAPITAL CHARGE</strong></td>
</tr>
<tr>
<td><strong>TOTAL RISK EXPOSURE AMOUNT</strong></td>
<td><strong>TOTAL RISK EXPOSURE AMOUNT</strong></td>
<td><strong>TOTAL RISK EXPOSURE AMOUNT</strong></td>
<td><strong>TOTAL RISK EXPOSURE AMOUNT</strong></td>
</tr>
<tr>
<td><strong>MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VARavg)</strong></td>
<td><strong>MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VARavg)</strong></td>
<td><strong>MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VARavg)</strong></td>
<td><strong>MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VARavg)</strong></td>
</tr>
<tr>
<td><strong>PREVIOUS DAY (VaRt-1)</strong></td>
<td><strong>PREVIOUS DAY (VaRt-1)</strong></td>
<td><strong>PREVIOUS DAY (VaRt-1)</strong></td>
<td><strong>PREVIOUS DAY (VaRt-1)</strong></td>
</tr>
<tr>
<td><strong>MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARavg)</strong></td>
<td><strong>MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARavg)</strong></td>
<td><strong>MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARavg)</strong></td>
<td><strong>MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARavg)</strong></td>
</tr>
<tr>
<td><strong>LATEST AVAILABLE (SVARt-1)</strong></td>
<td><strong>LATEST AVAILABLE (SVARt-1)</strong></td>
<td><strong>LATEST AVAILABLE (SVARt-1)</strong></td>
<td><strong>LATEST AVAILABLE (SVARt-1)</strong></td>
</tr>
<tr>
<td><strong>12 WEEKS AVERAGE MEASURE</strong></td>
<td><strong>12 WEEKS AVERAGE MEASURE</strong></td>
<td><strong>12 WEEKS AVERAGE MEASURE</strong></td>
<td><strong>12 WEEKS AVERAGE MEASURE</strong></td>
</tr>
<tr>
<td><strong>LAST MEASURE</strong></td>
<td><strong>LAST MEASURE</strong></td>
<td><strong>LAST MEASURE</strong></td>
<td><strong>LAST MEASURE</strong></td>
</tr>
<tr>
<td><strong>FLOOR</strong></td>
<td><strong>FLOOR</strong></td>
<td><strong>FLOOR</strong></td>
<td><strong>FLOOR</strong></td>
</tr>
</tbody>
</table>

**Note:** The template does not include CIU positions under the particular approach for position risk in CRR (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.
### Standardised Approach

**As of 30/09/2020**

<table>
<thead>
<tr>
<th></th>
<th>Original Exposure(^1)</th>
<th>Exposure Value(^2)</th>
<th>Risk exposure amount</th>
<th>Value adjustments and provisions</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Central governments or central banks</strong></td>
<td>8,496</td>
<td>8,713</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td><strong>Regional governments or local authorities</strong></td>
<td>5,450</td>
<td>5,562</td>
<td>6</td>
<td></td>
</tr>
<tr>
<td><strong>Public sector entities</strong></td>
<td>904</td>
<td>1,036</td>
<td>14</td>
<td></td>
</tr>
<tr>
<td><strong>Multilateral Development Banks</strong></td>
<td>190</td>
<td>190</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td><strong>International Organisations</strong></td>
<td>76</td>
<td>76</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td><strong>Institutions</strong></td>
<td>3,522</td>
<td>3,875</td>
<td>370</td>
<td></td>
</tr>
<tr>
<td><strong>Corporates</strong></td>
<td>15,445</td>
<td>11,763</td>
<td>11,399</td>
<td></td>
</tr>
<tr>
<td><strong>Retail</strong></td>
<td>1,739</td>
<td>1,473</td>
<td>1,305</td>
<td></td>
</tr>
<tr>
<td><strong>Secured by mortgages on immovable property</strong></td>
<td>2,864</td>
<td>1,550</td>
<td>891</td>
<td></td>
</tr>
<tr>
<td><strong>Items associated with particularly high risk</strong></td>
<td>20,109</td>
<td>19,062</td>
<td>7,444</td>
<td></td>
</tr>
<tr>
<td><strong>Claims on institutions and corporates with a ST credit assessment</strong></td>
<td>3,231</td>
<td>3,208</td>
<td>988</td>
<td></td>
</tr>
<tr>
<td><strong>Covered bonds</strong></td>
<td>207</td>
<td>214</td>
<td>258</td>
<td>54</td>
</tr>
<tr>
<td><strong>Claims on institutions and corporates with a ST credit assessment</strong></td>
<td>1,327</td>
<td>1,251</td>
<td>1,876</td>
<td>1,429</td>
</tr>
<tr>
<td><strong>Collective investments undertakings (CIU)</strong></td>
<td>1,048</td>
<td>1,038</td>
<td>916</td>
<td>1,536</td>
</tr>
<tr>
<td><strong>Equity</strong></td>
<td>614</td>
<td>614</td>
<td>818</td>
<td>596</td>
</tr>
<tr>
<td><strong>Other exposures</strong></td>
<td>884</td>
<td>884</td>
<td>152</td>
<td>949</td>
</tr>
<tr>
<td><strong>Standardised Total</strong></td>
<td><strong>55,440</strong></td>
<td><strong>60,636</strong></td>
<td><strong>27,138</strong></td>
<td><strong>80</strong></td>
</tr>
</tbody>
</table>

**As of 31/12/2020**

<table>
<thead>
<tr>
<th></th>
<th>Original Exposure(^1)</th>
<th>Exposure Value(^2)</th>
<th>Risk exposure amount</th>
<th>Value adjustments and provisions</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Central governments or central banks</strong></td>
<td>8,871</td>
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<td><strong>Public sector entities</strong></td>
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<td>1,117</td>
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<td><strong>Multilateral Development Banks</strong></td>
<td>191</td>
<td>191</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td><strong>International Organisations</strong></td>
<td>76</td>
<td>76</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td><strong>Institutions</strong></td>
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<td>3,929</td>
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<tr>
<td><strong>Corporates</strong></td>
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<td>11,444</td>
<td>11,062</td>
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<td>1,287</td>
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<tr>
<td><strong>Secured by mortgages on immovable property</strong></td>
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<td>1,528</td>
<td>873</td>
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<tr>
<td><strong>Items associated with particularly high risk</strong></td>
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<td>7,439</td>
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<tr>
<td><strong>Claims on institutions and corporates with a ST credit assessment</strong></td>
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<td>3,190</td>
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<tr>
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<td>203</td>
<td>253</td>
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<td>1,750</td>
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<tr>
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<tr>
<td><strong>Equity</strong></td>
<td>596</td>
<td>596</td>
<td>798</td>
<td></td>
</tr>
<tr>
<td><strong>Other exposures</strong></td>
<td>949</td>
<td>949</td>
<td>158</td>
<td></td>
</tr>
<tr>
<td><strong>Standardised Total</strong></td>
<td><strong>70,739</strong></td>
<td><strong>65,437</strong></td>
<td><strong>27,126</strong></td>
<td><strong>3</strong></td>
</tr>
</tbody>
</table>

\(^1\) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

\(^2\) Standardised Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

---

**Consolidated data**

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<tr>
<th></th>
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<td>1,036</td>
<td>14</td>
<td></td>
</tr>
<tr>
<td><strong>Multilateral Development Banks</strong></td>
<td>190</td>
<td>190</td>
<td>0</td>
<td></td>
</tr>
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<td><strong>International Organisations</strong></td>
<td>76</td>
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<td>0</td>
<td></td>
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<td>370</td>
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</tr>
<tr>
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<td>3,208</td>
<td>988</td>
<td></td>
</tr>
<tr>
<td><strong>Covered bonds</strong></td>
<td>207</td>
<td>214</td>
<td>258</td>
<td>54</td>
</tr>
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<td>1,251</td>
<td>1,876</td>
<td>1,429</td>
</tr>
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<td>1,048</td>
<td>1,038</td>
<td>916</td>
<td>1,536</td>
</tr>
<tr>
<td><strong>Equity</strong></td>
<td>614</td>
<td>614</td>
<td>818</td>
<td>596</td>
</tr>
<tr>
<td><strong>Other exposures</strong></td>
<td>884</td>
<td>884</td>
<td>152</td>
<td>949</td>
</tr>
<tr>
<td><strong>Standardised Total</strong></td>
<td><strong>55,440</strong></td>
<td><strong>60,636</strong></td>
<td><strong>27,138</strong></td>
<td><strong>80</strong></td>
</tr>
</tbody>
</table>

\(^1\) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

\(^2\) Standardised Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.
### 2021 EU-wide Transparency Exercise
#### Credit Risk - Standardised Approach

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th>Standardised Total</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
</tr>
</thead>
<tbody>
<tr>
<td>(in EUR, %)</td>
<td>Original Exposure</td>
<td>Exposure Value</td>
</tr>
<tr>
<td>Central governments or central banks</td>
<td>13,218</td>
<td>13,236</td>
</tr>
<tr>
<td>Regional governments or local authorities</td>
<td>4,706</td>
<td>5,446</td>
</tr>
<tr>
<td>Public sector entities</td>
<td>1,361</td>
<td>1,145</td>
</tr>
<tr>
<td>Multilateral Development Banks</td>
<td>191</td>
<td>191</td>
</tr>
<tr>
<td>Institutions</td>
<td>3,860</td>
<td>3,568</td>
</tr>
<tr>
<td>Corporates</td>
<td>14,879</td>
<td>11,762</td>
</tr>
<tr>
<td>of which: SME</td>
<td>6,175</td>
<td>5,161</td>
</tr>
<tr>
<td>Retail</td>
<td>11,819</td>
<td>6,100</td>
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<tr>
<td>of which: SME</td>
<td>3,639</td>
<td>1,838</td>
</tr>
<tr>
<td>Secured by mortgages on immovable property</td>
<td>20,105</td>
<td>19,094</td>
</tr>
<tr>
<td>of which: SME</td>
<td>7,848</td>
<td>7,796</td>
</tr>
<tr>
<td>Exposures in default</td>
<td>262</td>
<td>174</td>
</tr>
<tr>
<td>Items associated with particularly high risk</td>
<td>1,366</td>
<td>1,122</td>
</tr>
<tr>
<td>Covered bonds</td>
<td>1,008</td>
<td>1,002</td>
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<tr>
<td>Claims on institutions and corporates with a ST credit assessment</td>
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</tr>
<tr>
<td>Collective investments undertakings (CIU)</td>
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<td>Equity</td>
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<td>Other exposures</td>
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<td>875</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td>75,090</td>
<td>65,676</td>
</tr>
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</table>

Notes:
1. Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
2. Standardised Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.
# 2021 EU-wide Transparency Exercise

## Credit Risk - IRB Approach

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th></th>
<th>As of 30/09/2020</th>
<th>As of 31/12/2020</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Original Exposure</strong></td>
<td>Exposure Value 1</td>
<td>Risk exposure amount 1</td>
</tr>
<tr>
<td>Central banks and central governments</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Institutions</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Corporates</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Corporates - Of Which: Specialised Lending</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Corporates - Of Which: SME</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Retail</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Retail - Secured on real estate property</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Retail - Secured on real estate property - Of Which: SME</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Retail - Secured on real estate property - Of Which: non-SME</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Retail - Qualifying Revolving</td>
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<td>0 0 0 0</td>
</tr>
<tr>
<td>Retail - Other Retail</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Retail - Other Retail - Of Which: SME</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Retail - Other Retail - Of Which: non-SME</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Equity</td>
<td>0 0 0 0</td>
<td>0 0 0 0</td>
</tr>
<tr>
<td>Other non credit-obligation assets</td>
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<td>0 0 0 0</td>
</tr>
<tr>
<td><strong>IRB Total</strong></td>
<td>0 0 0 0</td>
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</tr>
</tbody>
</table>

1. Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
2. IRB Total does not include the Securitisation position unlike the results prior to the 2019 exercise.
### 2021 EU-wide Transparency Exercise

**Credit Risk - IRB Approach**

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th>Consolidated data</th>
<th>IRB Approach</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Original Exposure&lt;sup&gt;1&lt;/sup&gt;</td>
<td>Exposure Value&lt;sup&gt;2&lt;/sup&gt;</td>
<td>Risk exposure amount</td>
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<tr>
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<td>0 0 0 0 0 0 0 0</td>
<td>0 0 0 0 0 0 0 0</td>
<td>0 0 0 0 0 0 0 0</td>
</tr>
<tr>
<td>Retail - Secured on real estate property</td>
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<td>0 0 0 0 0 0 0 0</td>
<td>0 0 0 0 0 0 0 0</td>
</tr>
<tr>
<td>Retail - Secured on real estate property - Of Which: SME</td>
<td>0 0 0 0 0 0 0 0</td>
<td>0 0 0 0 0 0 0 0</td>
<td>0 0 0 0 0 0 0 0</td>
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<tr>
<td>Retail - Secured on real estate property - Of Which: non-SME</td>
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<tr>
<td>Retail - Other Retail - Of Which: SME</td>
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<td>0 0 0 0 0 0 0 0</td>
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<td>Retail - Other Retail - Of Which: non-SME</td>
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<td>0 0 0 0 0 0 0 0</td>
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</table>

**Footnotes:**

1. Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
2. IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.
## 2021 EU-wide Transparency Exercise

### General governments exposures by country of the counterparty

#### HASPA Finanzholding

As of 31/12/2020

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet exposures</th>
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<tr>
<td></td>
<td></td>
<td>Total carrying amount of non-derivative financial assets</td>
<td>Total carrying amount of non-derivative financial assets (net of short positions)</td>
<td>Derivatives with positive fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which: financial assets held for trading</td>
<td>of which: financial assets designated at fair value through profit or loss</td>
<td>of which: financial assets at fair value through other comprehensive income</td>
</tr>
<tr>
<td>[0 - 3M]</td>
<td>Estonia</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3M - 1Y]</td>
<td>Slovenia</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[1Y - 2Y]</td>
<td>Belgium</td>
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<td>[2Y - 3Y]</td>
<td>Bulgaria</td>
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<tr>
<td>[3Y - 5Y]</td>
<td>Cyprus</td>
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<tr>
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<td>Czech Republic</td>
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<tr>
<td>[10Y - more]</td>
<td>Denmark</td>
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<tr>
<td>[10Y - more]</td>
<td>Romania</td>
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</table>

### Total

- Total gross carrying amount of non-derivative financial assets: [Total amount]
- Total carrying amount of non-derivative financial assets (net of short positions): [Total amount]
## General governments exposures by country of the counterparty

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>On balance sheet</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Total gross carrying amount of non-derivative financial assets</td>
<td>Total carrying amount of non-derivative financial assets (net of asset positions)</td>
<td>Risk weighted exposure amount</td>
</tr>
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<td></td>
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<td></td>
<td>of which: Financial assets held for trading</td>
<td>of which: Financial assets designated at fair value through profit or loss</td>
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### Germany

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<tr>
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<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
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<tr>
<td></td>
<td></td>
<td>On balance sheet</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td></td>
<td></td>
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<td>Total carrying amount of non-derivative financial assets (net of asset positions)</td>
<td>Risk weighted exposure amount</td>
</tr>
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<td>of which: Financial assets held for trading</td>
<td>of which: Financial assets designated at fair value through profit or loss</td>
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</table>

### Other countries

- **Poland**
- **France**
- **Spain**
- **Italy**
- **Austria**
- **Latvia**
- **Greece**

### Total

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
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</thead>
<tbody>
<tr>
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<td>On balance sheet</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
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<td>Total carrying amount of non-derivative financial assets (net of asset positions)</td>
<td>Risk weighted exposure amount</td>
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<td>of which: Financial assets designated at fair value through profit or loss</td>
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</tbody>
</table>

**As of 31/12/2020**
### 2021 EU-wide Transparency Exercise

#### General governments exposures by country of the counterparty

HASPA Finanzholding

**As of 31/12/2020**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets</th>
<th>Total carrying amount of non-derivative financial assets held for trading</th>
<th>Derivatives with positive fair value</th>
<th>Derivatives with negative fair value</th>
<th>Off-balance sheet exposures</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
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<td></td>
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<td>Risk weighted exposure amount</td>
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<tr>
<td>[3Y - 5Y]</td>
<td>Luxembourg</td>
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<tr>
<td>[1Y - 2Y]</td>
<td>Slovenia</td>
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</tr>
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<tr>
<td>[5Y - 10Y]</td>
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<td>Austria</td>
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</tbody>
</table>

*Note: The table provides details on the carrying amount of financial assets and liabilities by residual maturity and country, including information on derivatives and off-balance sheet exposures.*
## 2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

**HASPA Financiholding**

### As of 31/12/2020

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets</th>
<th>Total carrying amount of non-derivative financial assets at fair value (net of short positions)</th>
<th>Derivatives with positive fair value</th>
<th>Derivatives with negative fair value</th>
<th>Off-balance sheet exposures</th>
<th>Risk weighted exposure amount</th>
</tr>
</thead>
<tbody>
<tr>
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<td></td>
<td></td>
</tr>
<tr>
<td>[1Y - 2Y]</td>
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<tr>
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<tr>
<td>[5Y - 10Y]</td>
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<td>Norway</td>
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<tr>
<td>[1Y - 2Y]</td>
<td>United Kingdom</td>
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<tr>
<td>[3Y - 5Y]</td>
<td>Norway</td>
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<tr>
<td>[5Y - 10Y]</td>
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<tr>
<td>[10Y - more]</td>
<td>Spain</td>
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</tbody>
</table>

**Notes:**
- The table provides a detailed breakdown of direct exposures, derivatives, and off-balance sheet exposures for various countries and regions.
- The table includes columns for the total gross carrying amount of non-derivative financial assets, total carrying amount at fair value, and derivatives with positive and negative fair values.
- Risk weighted exposure amounts are also calculated.
## General government exposures by country of the counterparty

**2021 EU-wide Transparency Exercise**

**As of 31/12/2020**

**HASFA Finanzholding**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets</th>
<th>Total carrying amount of non-derivative financial assets (amortised cost)</th>
<th>Derivatives with positive fair value</th>
<th>Derivatives with negative fair value</th>
<th>Off balance sheet exposures</th>
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<tbody>
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<td>Risk weighted aggregate amount</td>
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<tr>
<td>[0-0M]</td>
<td>Latin America and the Caribbean</td>
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</tr>
</tbody>
</table>

Note: The table contains detailed information about the financial assets and liabilities of the HASFA Finanzholding as of 31/12/2020, including the total gross carrying amount, total carrying amount, and off-balance sheet exposures. The financial data is categorized by residual maturity and country/region. The table also includes information on derivatives with positive and negative fair values.
<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total amount of non-derivative financial assets (net of cash/short positions)</th>
<th>Total carrying amount of non-derivative financial assets held for trading</th>
<th>of which: Financial assets designated at fair value through profit or loss</th>
<th>of which: Financial assets at fair value through other comprehensive income</th>
<th>of which: Financial assets at amortised cost</th>
<th>Derivatives with positive fair value</th>
<th>Derivatives with negative fair value</th>
<th>Off-balance sheet exposures</th>
<th>Risk weighted exposure amount</th>
</tr>
</thead>
<tbody>
<tr>
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Notes and definitions:

(1) Information on sovereign exposures is only available for institutions that hold sovereign exposures of at least 1% of total direct and/or financial assets (net of short positions). As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

(2) 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.

(3) The banks disclose the exposures in the “Financial assets held for trading” portfolio after offsetting the cash short positions having the same maturities. The latter threshold is not met, information is disclosed through the aggregate “Others”.

(4) The exposures reported include the positions towards counterparts (other than sovereign) with full or partial government guarantees, if full or partial government guarantees is全日制 basis.

(5) The exposures reported include the positions towards counterparts (other than sovereign) with full or partial government guarantees, if full or partial government guarantees is全日制 basis.

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(7) The values for the Off-balance sheet is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.
### 2021 EU-wide Transparency Exercise

#### General governments exposures by country of the counterparty

**HASPA Finanzholding**

**As of 30/06/2021**

<table>
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<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets</th>
<th>Total carrying amount of non-derivative financial assets (net of asset positions)</th>
<th>Derivatives with positive fair value</th>
<th>Derivatives with negative fair value</th>
<th>Off-balance sheet exposures</th>
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**Total gross carrying amount of non-derivative financial assets**

**Total carrying amount of non-derivative financial assets (net of asset positions)**

**Derivatives with positive fair value**

**Derivatives with negative fair value**

**Off-balance sheet exposures**

**Risk weighted exposure amount**

---

**Notes:**

- General governments exposures include direct and indirect exposures to general governments, central banks, and monetary authorities.
- Direct exposures are those where the financial institution is directly exposed to a counterparty.
- Derivative exposures are those where the financial institution is exposed to a counterparty through a derivative contract.
- Off-balance sheet exposures include derivatives with positive or negative fair value.

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**Data Source:** European Banking Authority (EBA)

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**Further Information:**

- See the [EBA website](https://www.eba.europa.eu) for more detailed information and data.
- The data is subject to the [EBA’s transparency requirements](https://www.eba.europa.eu).
### 2021 EU-wide Transparency Exercise

**General governments exposures by country of the counterparty**

**HASPA Finanzholding**

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<th>Total carrying amount of non-derivative financial assets (net of short positions)</th>
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## 2021 EU-wide Transparency Exercise

**General governments exposures by country of the counterparty**

**HASPA Finanzholding**

As of 30/06/2021

<table>
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<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets</th>
<th>On balance sheet</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Total carrying amount of non-derivative financial assets</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
<td>Risk weighted exposure amount</td>
<td>Risk weighted exposure amount</td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which: Financial assets held for trading</td>
<td>of which: Financial assets designated at fair value through profit or loss</td>
<td>of which: Financial assets of the counterparty</td>
<td>of which: Financial assets of the counterparty</td>
<td>Non-risk</td>
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<tr>
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<td>[2Y - 3Y]</td>
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</tr>
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<td>Residual Maturity</td>
<td>Country / Region</td>
<td>Total gross carrying amount of non-derivative financial assets</td>
<td>Total carrying amount of non-derivative financial assets held for trading</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
<td>Off-balance sheet exposures</td>
</tr>
<tr>
<td>-------------------</td>
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<td>Carrying amount</td>
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<td>Canada</td>
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<td>Austria</td>
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<td>Denmark</td>
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<td>Australia</td>
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<td></td>
<td>Liechtenstein</td>
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<tr>
<td></td>
<td>Hong Kong</td>
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</tr>
</tbody>
</table>

**2021 EU-wide Transparency Exercise**

General governments exposures by country of the counterparty

HASPA Finishing

As of 30/06/2021

<table>
<thead>
<tr>
<th>On balance sheet</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Carrying amount</td>
<td>Natural amount</td>
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</tbody>
</table>

Note: The table continues with data for each country and region, but the specific values are not provided in this representation.
# 2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

**HASPA Finansholding**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>On balance sheet</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
<th>Derivatives with positive fair value</th>
<th>Derivatives with negative fair value</th>
<th>Off-balance sheet exposures</th>
<th>Risk weighted separate amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1Y - 2Y</td>
<td>Japan</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2Y - 3Y</td>
<td>Middle East</td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3Y - 5Y</td>
<td>U.S.</td>
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<td></td>
<td></td>
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<td></td>
<td></td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Other</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10Y - more</td>
<td>European Union</td>
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<td></td>
<td></td>
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<td></td>
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<td></td>
</tr>
</tbody>
</table>

**2021 EU-wide Transparency Exercise**

Direct exposures of which: Financial assets at amortised cost

- of which: Financial assets held for trading
- of which: Financial assets designated at fair value through profit or loss

Derivatives with negative fair value of which: Financial assets at fair value through other comprehensive income

Risk weighted separate amount

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

CARRYING AMOUNT

Natural amount

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Off-balance sheet exposures Nature

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Provision

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Latin America and the Caribbean

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Other advanced economies - non EU

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Other Central and Eastern Europe countries - non EU

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Middle East

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

U.S.

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

U.K.

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Other

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Japan

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Middle East

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Latin America and the Caribbean

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

European Union

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Other advanced economies - non EU

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Other Central and Eastern Europe countries - non EU

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Other

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

U.S.

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

U.K.

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Other

- of which: Financial assets at amortised cost
- of which: Financial assets at fair value through other comprehensive income

Japan
## General governments exposures by country of the counterparty

### HASPA Finanzholding

#### As of 30/06/2021

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>On balance sheet</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Direct exposures</td>
<td>Derivatives</td>
<td>Exposures</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Carrying amount</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Natural amount</td>
<td>Amortised cost</td>
<td>Carrying amount</td>
</tr>
</tbody>
</table>

#### Notes and definitions

1. Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 3% of total "Total carrying amount of non-derivative financial assets (net of short positions)".
2. Exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees.
3. The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
4. The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk that are measured at fair value through profit or loss and are included in the "Financial assets at fair value through other comprehensive income" of the portfolio.
5. Irrespective of the denomination and or accounting classification of the positions, the banks disclose the exposures in the "Financial assets held for trading" portfolio.

### Regions:

- **Latin America**: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Greenland, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Anguilla, Antigua and Barbuda, Barbados, Bermuda, British Virgin Islands, Canada, Cayman Islands, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, El Salvador, Grenada, Guyana, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Anguilla, Antigua and Barbuda, Barbados, Bermuda, British Virgin Islands, Canada, Cayman Islands, Chile, Colombia, Costa Rica, Dominica, Dominican Republic.
- **Middle East**: Bahrain, Djibouti, Egypt, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen
- **Other CEE non EEA**: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey
- **Regions**: Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Chad, Comoros, Congo, Cote d’Ivoire, Djibouti, Equatorial Guinea, Ethiopia, Gabon, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, The Democratic Republic of the Congo, Togo, Tunisia, Uganda, Zambia, Zimbabwe. The exposure amounts are presented by country of the counterparty. The columns "Derivatives with positive fair value" and "Derivatives with negative fair value" provide information on on- and off-balance sheet exposures. Irrespective of the denomination and or accounting classification of the positions, the banks disclose the exposures in the "Financial assets held for trading" portfolio.

### Comments

- The exposure amounts presented in the template are based on the reported Total carrying amounts of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.
- The values for the "Other" bucket are calculated subtracting from the reported Total carrying amounts of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.
### OFF-BALANCE SHEET EXPOSURES

**DEBT INSTRUMENTS other than HFT**

#### Loans and advances (including at amortised cost and fair value)

<table>
<thead>
<tr>
<th>Gross carrying amount</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
</tr>
</thead>
<tbody>
<tr>
<td>Loans and advances (including at amortised cost and fair value)</td>
<td>20,790</td>
<td>12</td>
<td>200</td>
<td>261</td>
<td>4</td>
<td>216</td>
</tr>
</tbody>
</table>

**Debt securities (including at amortised cost and fair value)**

<table>
<thead>
<tr>
<th>Gross carrying amount</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
</tr>
</thead>
<tbody>
<tr>
<td>Loans and advances (including at amortised cost and fair value)</td>
<td>20,790</td>
<td>12</td>
<td>200</td>
<td>261</td>
<td>4</td>
<td>216</td>
</tr>
</tbody>
</table>

**Debt instruments**

<table>
<thead>
<tr>
<th>Gross carrying amount</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
</tr>
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<td>20,790</td>
<td>12</td>
<td>200</td>
<td>261</td>
<td>4</td>
<td>216</td>
</tr>
</tbody>
</table>

**Credit institutions**

<table>
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<tr>
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<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
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<td>12</td>
<td>200</td>
<td>261</td>
<td>4</td>
<td>216</td>
</tr>
</tbody>
</table>

**Non-financial corporations**

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<tr>
<th>Gross carrying amount</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
<th>Of which non-performinga</th>
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<td>12</td>
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<td>261</td>
<td>4</td>
<td>216</td>
</tr>
</tbody>
</table>

**General governments**

<table>
<thead>
<tr>
<th>Gross carrying amount</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
<th>Of which non-performinga</th>
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</tbody>
</table>

**Central banks**

<table>
<thead>
<tr>
<th>Gross carrying amount</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
<th>Of which non-performinga</th>
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<th>Of which performingb</th>
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<td>261</td>
<td>4</td>
<td>216</td>
</tr>
</tbody>
</table>

**Collaterals and guarantees**

<table>
<thead>
<tr>
<th>Gross carrying amount</th>
<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
<th>Of which non-performinga</th>
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<td>216</td>
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</table>

**General conventions**

<table>
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<th>Of which non-performinga</th>
<th>Of which performingb</th>
<th>Of which performingb</th>
<th>Of which non-performinga</th>
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<td>4</td>
<td>216</td>
</tr>
</tbody>
</table>

## 2021 EU-wide Transparency Exercise

Permitting and non-performing exposures

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th>External non-financial liabilities with provisions</th>
<th>External non-credit exposures with provisions</th>
<th>External non-credit exposures without provisions</th>
<th>External credit exposures with provisions</th>
<th>External credit exposures without provisions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Loans and advances (including at amortised cost and fair value)</td>
<td>20,790</td>
<td>12</td>
<td>200</td>
<td>261</td>
</tr>
</tbody>
</table>

## Note

1. For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 OF 9 JANUARY 2015, ANNEX V, PART 2-Template related instructions, subtitle 29.

2. Institutions report the cumulative allowances for incurred but non-reported losses (excluding at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions. Institutions at fair value other than HFT.

3. Institutions report the cumulative allowances for incurred but non-reported losses (excluding at amortised cost) and changes in fair value of NPE due to credit risk and provisions (excluding at amortised cost).

4. Institutions report here collective allowances for incurred but not reported losses (excluding at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (excluding at amortised cost).

5. The sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 648/2012 of the European Parliament and of the Council of 4 July 2012 ("Regulation (EU) 648/2012") as last amended by Regulation 2017/2401 of the European Parliament and of the Council of 19 December 2017 ("Regulation (EU) 2017/2401") which defines a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) 648/2012. In September reporting, however, for non-financial entities only, the sign convention (cumulative exposure, accumulated changes in fair value due to credit risk and provisions) is different compared with the sign convention of cash flows reported in the IFRS9 examination (e.g. 3.3 and 3.4 of Regulation (EU) 2017/2401) which define a sign convention based on a debit/credit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) 648/2012. In September reporting, however, for non-financial entities only, the sign convention (cumulative exposure, accumulated changes in fair value due to credit risk and provisions) is different compared with the sign convention of cash flows reported in the IFRS9 examination (e.g. 3.3 and 3.4 of Regulation (EU) 2017/2401).

6. Collaterals and guarantees consist of cash and other financial instruments which have been brought forward from off-balance sheet commitments.
<table>
<thead>
<tr>
<th>Date of Report</th>
<th>Gross carrying amount</th>
<th>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions</th>
<th>Financial and non-financial instruments, available on demand and at call</th>
<th>Gross carrying amount</th>
<th>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Of which non-performing</td>
<td>Of which non-performing</td>
<td>Of which non-performing</td>
<td>Of which non-performing</td>
<td>Of which non-performing</td>
</tr>
<tr>
<td></td>
<td>1</td>
<td>2</td>
<td>3</td>
<td>4</td>
<td>5</td>
</tr>
<tr>
<td>31/03/2021</td>
<td>12,157</td>
<td>0</td>
<td>0</td>
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</tr>
<tr>
<td>30/06/2021</td>
<td>6,157</td>
<td>0</td>
<td>0</td>
<td>0</td>
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</tr>
</tbody>
</table>

As of 30/06/2021

1. Institutions report specific allowances for financial assets, individually or collectively estimated, as disclosed consistent with the definitions in Article 1 of the Implementing Regulation (EU) 2015/227, for non-performing exposures. In the definition of non-performing exposures, the credit risk is determined and the exposure is classified as credit-impaired at initial recognition. This includes exposures in credit-impaired status if the exposure is acquired as such and not originated as such.

2. Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT).

3. Institutions report here specific allowances for financial assets, individually and collectively estimated, as disclosed consistent with the definitions in Article 1 of the Implementing Regulation (EU) 2015/227, for non-performing exposures. In the definition of non-performing exposures, the credit risk is determined and the exposure is classified as credit-impaired at initial recognition. This includes exposures in credit-impaired status if the exposure is acquired as such and not originated as such.

4. The gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

5. From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.
## 2021 EU-wide Transparency Exercise

**Forborne exposures**

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th>Gross carrying amount of exposures with forbearance measures</th>
<th>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures</th>
<th>Collateral and financial guarantees received in exposures with forbearance measures</th>
<th>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures</th>
<th>Collateral and financial guarantees received in exposures with forbearance measures</th>
</tr>
</thead>
<tbody>
<tr>
<td>Central banks</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>General governments</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Credit institutions</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Other financial corporations</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Non-financial corporations</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Central banks</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>General governments</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Credit institutions</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Other financial corporations</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Non-financial corporations</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Central banks</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>General governments</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Credit institutions</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Other financial corporations</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Non-financial corporations</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which: small and medium-sized enterprises at amortised cost</td>
<td>51</td>
<td>125</td>
<td>37</td>
<td>34</td>
</tr>
<tr>
<td>Households</td>
<td>521</td>
<td>125</td>
<td>37</td>
<td>34</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>280</td>
<td>58</td>
<td>28</td>
<td>27</td>
</tr>
<tr>
<td>Of which collateral and financial guarantees received on non-performing exposures with forbearance measures</td>
<td>280</td>
<td>58</td>
<td>28</td>
<td>27</td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>280</td>
<td>58</td>
<td>28</td>
<td>27</td>
</tr>
<tr>
<td>Loans and advances given</td>
<td>36</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Loans and advances that have been forborne more than twice</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which non-performing forborne loans and advances that failed to meet the non-performing exit criteria</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

### Notes:

1. The column 'Forborne exposures' is used for exposures that are being forborne. These exposures are included in the gross carrying amount of exposures with forbearance measures, but they are not considered non-performing exposures.

2. The column 'Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures' includes the accumulated impairment, the accumulated changes in fair value due to credit risk, and the provisions for the exposures with forbearance measures.

3. The column 'Collateral and financial guarantees received in exposures with forbearance measures' includes the collateral and financial guarantees received in the exposures with forbearance measures.

4. The column 'Debt securities (including at amortised cost and fair value)' includes debt securities that are being forborne. These securities are included in the gross carrying amount of debt securities, but they are not considered non-performing debt securities.

5. The column 'Loans and advances (including at amortised cost and fair value)' includes loans and advances that are being forborne. These advances are included in the gross carrying amount of loans and advances, but they are not considered non-performing loans and advances.

6. The column 'DEBT INSTRUMENTS other than HFT' includes debt instruments other than HFT that are being forborne. These instruments are included in the gross carrying amount of debt instruments other than HFT, but they are not considered non-performing debt instruments.

7. The column 'Quality of forbearance' includes the quality of forbearance for the exposures with forbearance measures. This column is used to indicate the quality of the forbearance measures, such as whether they are of high, medium, or low quality.
## 2021 EU-wide Transparency Exercise
### Forborne exposures

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th>Gross carrying amount of exposures with forbearance measures</th>
<th>As of 31/03/2021</th>
<th>As of 30/06/2021</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash balances at central banks and other demand deposits</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Debt securities (including at amortised cost and fair value)</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Loans and advances (including at amortised cost and fair value)</td>
<td>516</td>
<td>38</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>516</strong></td>
<td><strong>38</strong></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th><strong>7.1.1.1 Other financial instruments</strong></th>
</tr>
</thead>
<tbody>
<tr>
<td>As of 31/03/2021</td>
</tr>
<tr>
<td>Gross carrying amount of exposures with forbearance measures</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
</tr>
<tr>
<td></td>
</tr>
<tr>
<td><strong>Total</strong></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th><strong>7.1.1.2 Debt instruments other than HFT</strong></th>
</tr>
</thead>
<tbody>
<tr>
<td>As of 31/03/2021</td>
</tr>
<tr>
<td>Gross carrying amount of exposures with forbearance measures</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
</tr>
<tr>
<td></td>
</tr>
<tr>
<td><strong>Total</strong></td>
</tr>
</tbody>
</table>

**QUALITY OF FORBEARANCE**

| Loans and advances that have been forborne more than twice | 0 |
| Non-performing forborne loans and advances that failed to meet the non-perforance criteria | 0 |

---

(1) For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, part 1-Template-related instructions, subtitle 30.

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are increasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a non-perforance criteria. Information is disclosed on the opposite sign according to Annex V, Part 1-Template-related instructions, subtitle 30, and 1-Template-related instructions, subtitle 30 of Regulation (EU) No 648/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.
## 2021 EU-wide Transparency Exercise

### Breakdown of loans and advances to non-financial corporations other than held for trading

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th>Date (Q/Y)</th>
<th>Gross carrying amount</th>
<th>Loans subject to accumulated impairment</th>
<th>Accumulated impairment</th>
<th>Loans subject to accumulated impairment due to credit risk on non-performing exposures</th>
<th>Accumulated impairment due to credit risk on non-performing exposures</th>
<th>Loans subject to negative changes in fair value due to credit risk on non-performing exposures</th>
<th>Accumulated negative changes in fair value due to credit risk on non-performing exposures</th>
</tr>
</thead>
<tbody>
<tr>
<td>Q1 2020</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Q2 2020</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Q3 2020</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Q4 2020</td>
<td></td>
<td></td>
<td></td>
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<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Q1 2021</td>
<td></td>
<td></td>
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<td></td>
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</tr>
<tr>
<td>Q2 2021</td>
<td></td>
<td></td>
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<td></td>
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</tr>
<tr>
<td>Q3 2021</td>
<td></td>
<td></td>
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<td></td>
</tr>
<tr>
<td>Q4 2021</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
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<td></td>
</tr>
</tbody>
</table>

*The terms 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with the opposite sign of what is reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting.*
<table>
<thead>
<tr>
<th>Country</th>
<th>Loans and advances with expired EBA-compliant moratoria</th>
<th>Loans and advances subject to active EBA-compliant moratoria</th>
<th>Performing forbearance measures</th>
<th>Non-performing exposures with significant increase in credit risk since 30/09/2020</th>
<th>Unlikely to pay that are not past-due or 90 days past-due</th>
<th>Unlikely to pay that are past-due &lt;= 90 days</th>
<th>Maximum guarantee that can be considered in the context of the crisis</th>
<th>Inflows to guarantee that is not credit-recognition but initial credit risk since 30/09/2020</th>
<th>Gross carrying amount</th>
<th>Amortised amount</th>
<th>Accumulated impairment, accumulated negative changes in fair value due to credit risk</th>
</tr>
</thead>
<tbody>
<tr>
<td>202009</td>
<td></td>
<td></td>
<td></td>
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<td>202012</td>
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<td>202009</td>
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<tr>
<td>202012</td>
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<td>202009</td>
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<td>202012</td>
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<td>202009</td>
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<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Loan Category</td>
<td>Performing (mln EUR)</td>
<td>Non-performing (mln EUR)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
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<td></td>
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<td></td>
<td></td>
</tr>
<tr>
<td>Small and Medium-sized Enterprises</td>
<td>320</td>
<td>300</td>
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<td>Collateralised by commercial immovable property</td>
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<tr>
<td>Other</td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
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</tr>
</tbody>
</table>

**Key Definitions**

- **Performing**: Loans where the borrower is expected to pay the principal and interest when due.
- **Non-performing**: Loans where the borrower is not expected to pay the principal and interest as agreed in the loan contract.

**Notes**

- Loans may be reclassifed into non-performing categories due to events such as default or non-payment.
- The table reflects the status as of 31/03/2021.
- This information is subject to regulatory and data protection requirements and may not be publicly available.