

Bank Name	RCB Bank Ltd
LEI Code	253400EBCBBVB9TUHN50
Country Code	CY

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.



2019 EU-wide Transparency Exercise Key Metrics

(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	449	452	463	455	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	449	452	463	455	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	449	452	463	455	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	449	452	463	455	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	461	459	466	455	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	461	459	466	455	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk-weighted assets (amounts)						
Total risk-weighted assets	1,900	1,935	2,048	2,068	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	1,900	1,935	2,048	2,068	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	23.65%	23.36%	22.62%	21.98%	CA3 {1}	-
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	23.65%	23.36%	22.62%	21.98%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	23.65%	23.36%	22.62%	21.98%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	23.65%	23.36%	22.62%	21.98%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	24.27%	23.74%	22.78%	21.98%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	24.27%	23.74%	22.78%	21.98%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratio						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	6,442	6,205	5,121	5,070	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	6.97%	7.29%	9.05%	8.97%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	449	452	463	455	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	449	452	463	455	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	6,442	6,205	5,121	5,070	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	6,442	6,205	5,121	5,070	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	7.0%	7.3%	9.0%	9.0%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	7.0%	7.3%	9.0%	9.0%	C 47.00 (r330,c010)	

2019 EU-wide Transparency Exercise Capital

RCB Bank Ltd

			As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
	A	(mln EUR, %) OWN FUNDS	461	459	466		C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional	449	452	463		C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	139	139	139		C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
		instruments) Retained earnings	256	256	256		C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
		Accumulated other comprehensive income	56	61	72		C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	01	0		C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
					0		C 01.00 (r210,c010)	
		Funds for general banking risk	0		0			Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital		0	0		C 01.00 (r230,c010)	Article 84 of CRR
		Adjustments to CET1 due to prudential filters		0	0		C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)(-) DTAs that rely on future profitability and do not arise from temporary differences net of	-2	-3	-3		C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	associated DTLs	0	0	0		C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
		(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institiution has a significant investment	0	0	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
OWN FUNDS	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
Transitional period	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	-29	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	449	452	463	455	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	12	7	3	0	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	12	7	3	0	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0		C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	1,900	1,935	2,048	2,068	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
THE PROPERTY OF THE PROPERTY O	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	23.65%	23.36%	22.62%	21.98%	CA3 {1}	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	23.65%	23.36%	22.62%	21.98%	CA3 {3}	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	24.27%	23.74%	22.78%	21.98%		-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	449	452	463	455	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	23.65%	23.36%	22.62%	21.98%	[D.1]/[B-B.1]	-
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c010)	
Mome items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c040)	
		lated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regu				•		1

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation.

Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure



Overview of Risk exposure amounts

		R	WAs		
(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE
Credit risk (excluding CCR and Securitisations)	1,194	1,307	1,348	1,446	C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002)]-[C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460,
Of which the standardised approach	1,194	1,307	1,348	1,446	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA)	22	48	69	44	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	10	22	34	13	C 02.00 (R640, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)	132	121	159	127	Q3 2018: C 02.00 (R520, c010) from Q4 2018: C 02.00 (R520, c010) + C 02.00 (R910, c010)
Of which the standardised approach	132	121	159	127	C 02.00 (R530, c010)
Of which IMA	0	0	0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	Q3 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5 from Q4 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010,C 24.00_010,C 24.00_010,C 24.00_010,C 24.00_010,C 24.00_010,C 24.00_010,C 24.00_010,C 24.00_010,C 24.00_0
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	543	437	437	437	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	543	437	437	437	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	0	0	0	0	Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) from Q4 2018: Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010)
Total	1,900	1,935	2,048	2,068	



Market Risk RCB Bank Ltd

								ICD Dai													
	SA				I	V									IM						
			VaR <i>(Memorandum item)</i>	STRESSED VaR (Memorandum item)	AND MIG	NTAL DEFAULT GRATION RISK TAL CHARGE		RICE RISKS C HARGE FOR C			VaR (Memor	andum item)	STRESSED VaR (A	Memorandum item)	DEFAU MIGRAT	MENTAL LT AND ION RISK . CHARGE	ALL PRI CH	ICE RISKS CA IARGE FOR CT	PITAL P	
(mln EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)		LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	E FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT		PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt	12 WEEKS - AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
, , ,	As of 30/09/2018	As of 31/12/2018			As of 30/	09/2018									As of 31/1	2/2018					
Traded Debt Instruments	132	121	0	0	0							0	0	0	0						
Of which: General risk	34	23	0	0	0							0	0	0	0						
Of which: Specific risk	98	98	0	0	0							0	0	0	0						
Equities	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	0	0	0	0	0							0	0	0	0						
Commodities risk	122	121	0	0	0	0	0		0	0	0	0	0	0	0			0			
Total	132 As of 31/03/2019	As of 30/06/2019	U	0	0 As of 31/		0		U	U	0	0	0	0	As of 30/0	6/2019	0	0	0	0	U
													_								
Traded Debt Instruments	159	127	0	0	0							0	0	0	0						
Of which: General risk	66	23	0	0	0							0	0	0	0						
Of which: Specific risk	92	104	0	0	0							0	0	0	0						
Equities Of which: Conoral rick	U 0	0	0		0							0	0	0	0						
Of which: General risk Of which: Specific risk	U ^	0	0		0							0		0	0						
	0	0	0		0							0		0	0						
Foreign exchange risk Commodities risk	0	0	\ \ \ \ \ \ \ \ \ \	0	0							0		0	0						
Total	159	127	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.



Credit Risk - Standardised Approach

RCB Bank Ltd

					Standardise	ed Approach				
			As of 30/	09/2018		As of 31/12/2018				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	
	(mln EUR, %)									
	Central governments or central banks	1,308	1,308	9		1,109	1,109	9		
	Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	0	0	0		0	0	0		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	0	0		0	0	0		
	Institutions	4 020	1 020	1 010		4 700	4	4		
	Corporates of which: SME	4,830 260	1,020 236	1,018 234		4,780 363	1,173 348	1,169 345		
	Retail	200	230	1		1	1	1		
	of which CMT		0	0		0	0			
Consolidated data	Secured by mortgages on immovable property	1	1	٥		1	1	0		
	of which: SME	0	0	0		0	0	0		
	Exposures in default	4	2	2	2	4	1	1	3	
	Items associated with particularly high risk	142	81	121		142	77	115		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	53	53	20		56	56	19		
	Collective investments undertakings (CIU)	0	0	0		0	0	0		
	Equity	0	0	0		0	0	0		
	Other exposures	55	55	44		48	48	36		
	Standardised Total ²	6,398	2,523	1,216	14	6,14!	2,47	1,355	11	

⁽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 Secutarisation position unlike in the previous Transparency exercises' results.

		Standardised Approach											
			As of 30	/09/2018			As of 31,	/12/2018					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
	(mln EUR, %)												
	Central governments or central banks	1,281	1,281	9		987	987	9					
	Regional governments or local authorities	0	0	0		0	0	0					
	Public sector entities	0	0	0		0	0	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations	0	0	0		0	0	0					
	Institutions	0	0	0		0	0	0					
	Corporates	1,072	618	616		1,066	619	616					
	of which: SME	155	140	138		225	216	214					
	Retail	1	1	1		$\begin{bmatrix} 1 \\ 2 \end{bmatrix}$	1	1					
CYPRUS	of which: SME	0	0	0		0	0	0					
	Secured by mortgages on immovable property	1	1	0			1	0					
	of which: SME	0	0	0		0	0	0	2				
	Exposures in default	126	76	114	2	133	U 77	115	2				
	Items associated with particularly high risk Covered bonds	120	/6	114		133	//	115					
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0 0	0					
	Collective investments undertakings (CIU)	0	0			0	0						
	Equity	0	0			0	0						
	Other exposures	44	44	33		36	36	25					
	Standardised Total ²	11	11	33	2		30	25	2				

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardise	ed Approach					
			As of 30	/09/2018		As of 31/12/2018					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²		
	(mln EUR, %)										
	Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0			0	0				
	Corporates	2,224	6	6		2,129	65	65			
	of which: SME	4	4	4		3	3	3			
	Retail	0	0	0		0	0	0			
RUSSIAN	of which: SME	0	0	0		0	0	0			
FEDERATION	Secured by mortgages on immovable property	0	0	0		0	0	0			
LDLIVIIION	of which: SME	0	0	0		0	0	0			
	Exposures in default	2	1	1	1	2	1	1			
	Items associated with particularly high risk	5	5	7		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	6	6	8		/	/	8			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity Other exposures	0 a	0 0	٥		0 a	u a	٥			
	Standardised Total ²		3	,	1	9					

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes gener	al credit risk adjustments.								
					Standardise	d Approach					
			As of 30/	09/2018		As of 31/12/2018					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(mln EUR, %)										
	Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations Institutions	0	0	0		0	0	0			
	Corporates	150	142	142		214	208	208			
	of which: SME	81	76	76		113	110	110			
	Retail	0	0	0		0	0	0			
VIRGIN ISLANDS,	of which: SME	0	0	0		0	0	0			
BRITISH	Secured by mortgages on immovable property	0	0	0		0	0	0			
DKITISH	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk	7	0	0		7	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other exposures	0	0	0	_	0	0	0	_		
	Standardised Total ²				7				7		



Credit Risk - Standardised Approach

RCB Bank Ltd

					Standardise	ed Approach					
			As of 30,	/09/2018		As of 31/12/2018					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a		
	(mln EUR, %)										
	Central governments or central banks	0	0	0		100	100	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	0	0			
	Corporates	18	18	18		18	18	18			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
QATAR	of which: SME	0	0	0		0	0	0			
4 ,,	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0	0	0	0	0			
	Exposures in default	0	0	0	U	0	0	0			
	Items associated with particularly high risk Covered bonds	0	0	0		0	0				
		0	0	0		0	0				
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other exposures	0	0			0 n	0 n				
	Standardised Total ²	0			0	0	0				
	Otaliwal visca Fotal	(1) Original exposure, unlike Expo	sure value, is reported before	taking into account any effect	due to credit conversion factors	or credit risk mitigation techniq	ues (e.g. substitution effects).				
		(2) Total value adjustments and perposures, but includes general	provisions per country of coun					related to the			

		exposures, but includes genera									
					Standardise	d Approach					
			As of 30/	/09/2018		As of 31/12/2018					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(mln EUR, %) Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities	0	0	١		0	0				
	Public sector entities	0	0			0	0	0			
	Multilateral Development Banks	0	0			0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	0	0			
	Corporates	64	64	64		64	64	64			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
ITALY	of which: SME	0	0	0		0	0	0			
IIALI	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0	0		
	Exposures in default Items associated with particularly high risk	0	0	0	0	0	0	0	U		
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0			n l	0				
	Collective investments undertakings (CIU)	0	0			0	0	0			
	Equity	0	0			0	0				
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²				0				0		

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes genera		terparty excludes those for seed	instisation exposures, additional	valuation adjustments (111715) al	ia other own rands reductions	related to the	
					Standardise	d Approach			
			As of 30,	09/2018			As of 31	/12/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	1,121	0	0		1,110	26	26	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
NETHERLANDS	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	· ·	0	0	0	U
	Covered bonds	0	0			0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		(2) Total value adjustments and exposures, but includes gener	(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.									
					Standardise	ed Approach						
			As of 30,	09/2018			As of 31,	/12/2018				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(mln EUR, %)											
	Central governments or central banks	0	0	0		0	0	0				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	١		0	0					
	Institutions	0	0	0		0	0					
	Corporates	44	44	44		43	43	43				
	of which: SME	0	0	0		0	0	0				
	Retail	0	0	0		0	0	0				
CHEDNICEV	of which: SME	0	0	0		0	0	0				
GUERNSEY	Secured by mortgages on immovable property	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity Other expectation	0	0	0		0	0	0				
	Other exposures Standardised Total ²	U	U	U	0	U	U	U	0			
	Standardised Total	(1)				or crodit rick mitigation technique			0			



Credit Risk - Standardised Approach

RCB Bank Ltd

		CCD Darik Ltd									
					Standardise	ed Approach					
			As of 30	/09/2018			As of 31	./12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(mln EUR, %)										
	Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	0	0			
	Corporates	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
Country of	Retail	0	0	0		0	0	0			
Country of	of which: SME	0	0	0		0	0	0			
Counterpart 8	Secured by mortgages on immovable property	0	0	0		0	0	0			
•	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	U	0	0	0	0		
	Items associated with particularly high risk	0	0			0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0		0			
	Collective investments undertakings (CIU)	0	0	0		0		0			
	Equity Other exposures	0	0	0		0	0	0			
	Standardised Total ²	U	<u> </u>	0	0	U	U	U	0		
	Standardised Total	(1)		taking into account any offect							

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

					Standardise	ed Approach			
			As of 30	/09/2018			As of 31,	12/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilatoral Development Banks	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0			0	0		
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
Counterpart 9	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 3	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity Other expectings	0	0	0		0	0	0	
	Other exposures Standardised Total ²	U	U	U	0	U	U	U	

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

					Standardise	d Approach			
			As of 30	/09/2018			As of 31	/12/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Country of	Retail	0	0	0		0	0	0	
-	of which: SME	0	0	0		0	0	0	
Counterpart 10	Secured by mortgages on immovable property	0	0	0		0	0	0	
·	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	U	0	0	0	U
	Items associated with particularly high risk Covered bonds	U	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0			0	0		
	Other exposures	0	0 0	0		0	0	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	
	Standardised Total ²	J	0	0	0	0	<u> </u>		0



Credit Risk - Standardised Approach

RCB Bank Ltd

					Standardise	ed Approach			
			As of 31/	03/2019			As of 30	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(mln EUR, %)								
	Central governments or central banks	996	996	8		984	984	9	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6	6	6		0	0	0	
	Corporates	3,746	1,238	1,235		3,763	1,289	1,285	
	of which: SME	310	299	296		314	308	303	
	Retail	1	1	1		1	1	1	
Concolidated data	of which: SME	0	0	0		0	0	0	
Consolidated data	of which: SME Secured by mortgages on immovable property	1	1	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	1	1	. 3	4	1	1	3
	Items associated with particularly high risk	139	77	116		153	94	141	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	37	37	13		54	54	17	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	48	48	36		52	52	37	
	Standardised Total ²	4,979	2,406	1,418	11	5,011	2,476	1,490	11

(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 Secutarisation position unlike in the previous Transparency exercises' results.

					Standardise	ed Approach			
			As of 31	/03/2019			As of 30	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	873	873	8		868	868	9	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	1,119	663	661		1,109	656	652	
	of which: SME	215	208	205		213	210	206	
	Retail	1				1	1	1	
CYPRUS	of which: SME	0	U	0		0	0	0	
	Secured by mortgages on immovable property	1		0		0	0	0	
	of which: SME	0	0	0	2	0	0	0	2
	Exposures in default	131	U 77	116	2	144	0	141	2
	Items associated with particularly high risk Covered bonds	131	//	116		144	9 4 0	141	
	Claims on institutions and corporates with a ST credit assessment	0	0			0	0		
	Collective investments undertakings (CIU)	0	٠ ١			0	0		
	Equity	0	٠ م			0	0		
	Other exposures	36	36	25		42	42	26	
	Standardised Total ²	30	30	25	2	12	12	20	2
	Standardisca Total				t due to suedit servicusion factor				

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

					Standardise	d Approach			
			As of 31	/03/2019			As of 30,	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0 !	
	Multilateral Development Banks	0	0	0		0	0	0 !	
	International Organisations Institutions	0	0	0		0	0	0 1	
	Corporates	2,095	U	10		2,142	123	123	
	of which: SME	2,093	3	70		2,142	. 7	7	
	Retail	0	0			0	, ,	0	
RUSSIAN	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
FEDERATION	of which: SME	0	0	0		0	0	0	
	Exposures in default	2	1	1	1	2	1	1	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0 '	
	Claims on institutions and corporates with a ST credit assessment	5	5	6		7	7	7	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	9	9] 9		9	9	1 9 '	

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes genera		nterparty excludes those for se	curistisation exposures, additiona	r valuation adjustments (AVAS) a	and other own funds reduction	is related to trie	
					Standardise	d Approach			
			As of 31	/03/2019			As of 30	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates	180	177	177		149	148	148	
	of which: SME	71	68	68		69	68	68	
	Retail	71	00	00		0	00	0	
VIRGIN ISLANDS,	of which: SME	0	0			0	0		
	Secured by mortgages on immovable property	0	0	0		0	0	0	
BRITISH	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	7	0	0		7	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				7				7



Credit Risk - Standardised Approach

RCB Bank Ltd

						RCB Bank Ltd			
					Standardise	ed Approach			
			As of 31	/03/2019			As of 30	0/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments ar provisions ²
	(mln EUR, %) Central governments or central banks	100	100	0		101	101	0	
	Regional governments or local authorities Public sector entities	0 0	0	0 0		0	0	0	
	Multilateral Development Banks International Organisations	0 0	0	0 0		0 0	0	0	
	Institutions Corporates	0 18	0 18	0 18		0 18	0 18	0 18	
	of which: SME Retail	0 0	0 0	0		0 0	0	0 0	
QATAR	of which: SME Secured by mortgages on immovable property	0 0	0	0		0	0	0 0	
	of which: SME Exposures in default	0 0	0	0	0	0	0	0	
	Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	0 0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Other exposures Standardised Total ²	0	0	0	0	0	0	0	
	Standardisca rotar	(1) Original exposure, unlike Ex (2) Total value adjustments and							
		exposures, but includes genera		<u> </u>		ed Approach			
			Ac of 21	/03/2019	Stallualuise	и Арргоасп	As of 30	0/06/2019	
			A5 01 31)	103/2019			A5 01 30	3/00/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a
	(mln EUR, %)				provisions				provisions
	Central governments or central banks Regional governments or local authorities	0	0 0	0 0		0 0	0	0	
	Public sector entities Multilateral Development Banks	0 0	0 0	0 0		0 0	0	0 0	
	International Organisations Institutions	0 0	0 0 64	0 0 64		0	0 0 64	0 0 64	
	Corporates of which: SME Retail	64 0	0	0		0	04	0	
ITALY	of which: SME Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default	0 0	0	0 0	0	0	0	0	
	Items associated with particularly high risk Covered bonds	0 0	0 0	0 0		0 0	0	0 0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0 0	0 0	0 0		0 0	0	0 0	
	Equity Other exposures	0	0	0		0	0	0 0	
	Standardised Total ²	(1) Original exposure, unlike Ex							
		(2) Total value adjustments and exposures, but includes genera		nterparty excludes those for sec			and other own runds reduction	ons related to the	
			A 6.24	/02/2010	Standardise	ed Approach	A 6 20	2/05/2010	
			A5 01 31,	/03/2019			A5 01 30	0/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
	(mln EUR, %)				provisions				provisions
	Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0 0	0	0		0	0	0	
	International Organisations Institutions Corporates	0 0 56	0 0 56	0		0 55	0	0	
	of which: SME Retail	0 0	0	0		0	0	0	
NETHERLANDS	of which: SME Secured by mortgages on immovable property	0	0 0	0 0		0 0	0	0 0	
	of which: SME Exposures in default	0 0	0 0	0 0	0	0 0	0	0 0	
	Items associated with particularly high risk Covered bonds	0 0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Other exposures Standardised Total ²	0	0	0	0	0	0	0	
	Standardisca Fotal	(1) Original exposure, unlike Ex (2) Total value adjustments and							
		exposures, but includes genera	l credit risk adjustments.		Standardise	ed Approach			
			As of 31,	/03/2019			As of 30	0/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
	(mln EUR, %) Central governments or central banks	n	n	n		n	0	0	
	Regional governments or local authorities Public sector entities	0 0	0	0 0		0	0	0 0	
	Multilateral Development Banks International Organisations	0 0	0	0 0		0	0	0 0	
	Institutions Corporates	0 42	0 42	0 42		0 42	0 42	0 42	
	of which: SME Retail	0 0	0 0	0 0		0 0	0	0 0	
GUERNSEY	of which: SME Secured by mortgages on immovable property of which: SME	0 0	0	0 0		0	0	0 0	
	of which: SME Exposures in default Items associated with particularly high risk	0 0	0	0	0	0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0 0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity	0 0	0 0 0	0		0	0	0 0	
	Other exposures Standardised Total ²	0	0	0	0	0	0	0	



Credit Risk - Standardised Approach

RCB Bank Ltd

					Standardise	d Approach			
			As of 3:	L/03/2019			As of 30,	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments au
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	ľ	0		0	0		
	Retail	0		0		0	0		
Country of	of which: SME	0	O	0		0	0	0	
Counterpart 8	Secured by mortgages on immovable property	0	0	0		0	0	0	
bounter part o	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Other exposures	0	1	0		0	0		
	Standardised Total ²				0				

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.										
					Standardise	d Approach						
			As of 31	/03/2019			As of 30	0/06/2019				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(mln EUR, %)											
	Central governments or central banks	0	0	0		0	0	0				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities Multilatoral Development Banks	0	0	0		0	0	0				
	Multilateral Development Banks International Organisations	0	0	0		0	0	0				
	Institutions	0	0			0	0	0				
	Corporates	0	0			0	0	0				
	of which: SME	0	0	0		0	0	0				
_	Retail	0	0	0		0	0	0				
Country of	of which: SME	0	0	0		0	0	0				
Counterpart 9	Secured by mortgages on immovable property	0	0	0		0	0	0				
eounterpart 3	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity Other exposures	0	0	0		0	 	0				
	Standardised Total ²	0			0	0			n			

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes gener	ar credit risk aujustinerits.						
					Standardise	d Approach			
			As of 31	./03/2019			As of 30	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)	0	^			0			
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Country of	Retail CM5	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Counterpart 10	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Exposures in default	0	0	0	U	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0				0	0	0	
	Collective investments undertakings (CIU)	0		0		0	0	0	
	Equity	0		0		0	0	0	
	Other exposures	0	0	0	-	0	0	0	
	Standardised Total ²			was baling into a second source.	0				0



Credit Risk - IRB Approach

										IRB App	proach									
			As of 30	/09/2018			As of 3	1/12/201	18				As of 31/	03/2019				As of 30/	/06/2019	
		Original Exposure ¹	Exposure Value ¹		adjustment	Original Expo	Value ¹	Risk e	exposure amount	Value adjustment s and	Original E		Exposure Value ¹	Risk exposure amount	adjustment s and	Original E		Exposure Value ¹	Risk exposure amount	adjustm
	(mln EUR, %)	Of which: defaulted	70.00	Of which: defaulted	provisions		which: faulted		Of which: defaulted	provisions		Of which: defaulted	· aluc	Of which: defaulted	provisions		Of which: defaulted	Julia	Of which: defaulted	provisio
Consolidated data	Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0 0 0 0 0 0 0					0 0 0 0 0 0 0			0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		000000000000000000000000000000000000000	000000000000000000000000000000000000000	

⁽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 Secutarisation position unlike in the previous Transparency exercises' results.



General governments exposures by country of the counterparty

							RCB Bank Ltd							
							As of 31/12/2018							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Austria													
[0 - 3M [Belgium													
[0 - 3M [Bulgaria													
[0 - 3M [Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M [Denmark													
[0 - 3M [Estonia													
ıotal	1													



General governments exposures by country of the counterparty

							As of 31/12/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Derivat	ives		Off balan	ce sheet	
								Derivatives with positi	ive fair value	Derivatives with	negative fair value	Off-balance sho	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Finland													
[0 - 3M [France													
[0 - 3M [Germany													
Total [0 - 3M [Croatia													
[0 - 3M [Greece													
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Hungary													
Total [0 - 3M [Ireland													
Total [0 - 3M [Italy													
[0 - 3M [Latvia													



General governments exposures by country of the counterparty

							RCB Bank Ltd						
						Divo	As of 31/12/2018	<u> </u>					
				On halanaa al	b a a B	Dire	ct exposures		Danis a	·····	Off hala		_
	(mln EUR)		1	On balance sl	neet				Deriva	tives	Отт раза	nce sheet	_
											Off-balance s	heet exposures	
								Derivatives with pos	sitive fair value	Derivatives with negative fair value			_
													Risk weighted
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial										exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)										
			positions	of which officer sick control	of which: Financial assets	of which: Financial assets at	of which the control of the control of				Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount Notional amount			
1 M F - 0 1													
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Lithuania												
[10Y - more Total													
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Luxembourg												
[5Y - 10Y [[10Y - more													
Total [0 - 3M [
[1Y - 2Y [Malta												
[5Y - 10Y [[10Y - more													
Total [0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [Netherlands												
[3Y - 5Y [[5Y - 10Y [[10Y - more													
Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[3Y - 5Y [[5Y - 10Y [Poland												
Total [0 - 3M [
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Portugal												
Total													
[U - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Romania												
[0 - 3M [
[0 - 3M [[3M - 1Y [
[2Y - 3Y [[2Y - 5Y [Slovakia												
[0 - 3M [
Total 0 - 3M 3M - 1Y													
[1Y - 2Y [[2Y - 3Y [Slovenia												
[0 - 3M [
Total	<u> </u>												



General governments exposures by country of the counterparty

							RCB Bank Ltd						
						Divo	As of 31/12/2018	5					
				On balance sl	hoot	Direc	ct exposures		Dovivo	tives	Off hala	nce sheet	-
	(mln EUR)			On Dalance Si	neet				Deriva	lives	OII Daia	nce sneet	-
											Off-balance s	heet exposures	
								Derivatives with pos	sitive fair value	Derivatives with negative fair value			
			Total carrying amount of										Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets											
			positions)	of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which, Einancial access at				Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount Notional amount			
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Spain												
[0 - 3M [
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Sweden												
[10Y - more Total													
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total													
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [United Kingdom												
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Iceland												
Total [0 - 3M [
[1Y - 2Y [Liechtenstein												
[0 - 3M [
I IOTAL I													
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Norway												
Total													
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Australia												
[10Y - more Total													
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[0 - 3M [Canada												
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[0 - 3M [Hong Kong												
Total													



General governments exposures by country of the counterparty

							RCB Bank Ltd							
							As of 31/12/2018							
						Direc	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	tives		Off balan	nce sheet	
												Off-balance sh	neet exposures	
			Total carrying amount of					Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Japan													
[0 - 3M [U.S.													
[0 - 3M [China													
[0 - 3M [Switzerland													
[0 - 3M [3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East	0 0 0 0 0 100 0	0 0 0 0 0 100 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 100 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Latin America and the Caribbean	100	100	J	Ü	J	100	J	v	J	J	J	J	



General governments exposures by country of the counterparty

RCB Bank Ltd

						RCD Dalik Llu					
						As of 31/12/2018					
					Dire	ct exposures					
	(mln EUR)			On balance s	heet		Deriva	tives		Off balance sheet	
							Derivatives with positive fair value	Derivatives with negati	ive fair value	Off-balance sheet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount Notional amount	Carrying amount No	otional amount	Nominal Provisions	Risk weighted exposure amount
[0 - 3M [Africa										
[0 - 3M [Others										

lotes and definition

- Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.
- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (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.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions
- the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments (5) Residual countries not reported separately in the Transparency exercise

Regions:

- Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
- Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.
- Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.
- Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, St. Vincent and Tobago, Uruguay, Venezuela, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Barbados, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Cayman Islands, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Cayman Islands, Cuba, Caym
- Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Britrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.
- (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.



General governments exposures by country of the counterparty

							RCB Bank Ltd							
							As of 30/06/2019							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balan	ice sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of					Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Austria													
[0 - 3M [Belgium													
[0 - 3M [Bulgaria													
[0 - 3M [Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M [Denmark													
[0 - 3M [Estonia													
l otal														



General governments exposures by country of the counterparty

							RCB Bank Ltd						
						Divo	As of 30/06/2019						
				On balance sl	hoot	Dire	ct exposures		Dovivo	tives	Off hala	nce sheet	-
	(mln EUR)			On Dalance Si	neet				Deriva	lives	OII Dala	nce sneet	-
											Off-balance s	heet exposures	
								Derivatives with pos	sitive fair value	Derivatives with negative fair value			
			Total carrying amount of										Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets											
			positions)		of which: Financial assets	of which: Financial assets at					Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount Notional amount			
					and a graph of the same of the								
[0 - 3M [
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Finland												
[3Y - 5Y [[5Y - 10Y [[10Y - more													
Total [0 - 3M [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [France												
[5Y - 10Y [[10Y - more													
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Germany												
[5Y - 10Y [[10Y - more													
[0 - 3M [[3M - 1Y [
[2Y - 3Y [[3Y - 5Y [Croatia												
Total [0 - 3M [
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Greece												
[31 - 101 [[10Y - more Total													
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Hungary												
Total													
[3M - 1Y [[1Y - 2Y [
[0 - 3M [Ireland												
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [
[0 - 3M [Italy												
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [I akida												
[0 - 3M [Latvia												
Total													



General governments exposures by country of the counterparty

							RCB Bank Ltd						
						Dive	As of 30/06/2019						
				On balance sl	hoot	Direc	ct exposures		Deriva	tivos	Off hala	nce sheet	-
	(mln EUR)			On Dalance Si	neet				Deriva	uves	OII Dala	nce sneet	-
											Off-balance s	heet exposures	
								Derivatives with pos	sitive fair value	Derivatives with negative fair valu	ue		-
			Total carrying amount of										Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short										exposure amount
		derivative infancial assets	positions)								Nominal	Provisions	
				of which: Financial assets held for trading	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount Notional amou	nt		
				Ticle for trading	through profit or loss	comprehensive income	arrortised cost						
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Lithuania												
[10Y - more Total													
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Luxembourg												
[10Y - more Total													
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Malta												
Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Netherlands												
Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Poland												
[10Y - more Total													
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Portugal												
Total													
[3M - 1Y [[1Y - 2Y [
[0 - 3M [Romania												
Total													
[3M - 1Y [[1Y - 2Y [
[0 - 3M [Slovakia												
[10Y - more Total													
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Slovenia												
[10Y - more Total													



General governments exposures by country of the counterparty

							RCB Bank Ltd						
						Div.	As of 30/06/2019						
				On halanaa al	la a de	Dire	ct exposures		Davis a	·····	Off hala		_
	(mln EUR)		<u> </u>	On balance s	neet 				Deriva	tives	Off Dala	nce sheet	_
											Off-balance s	heet exposures	
								Derivatives with pos	sitive fair value	Derivatives with negative fair valu	e	1	-
													Risk weighted
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial										exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)								Naminal	Bussisians	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at fair value through other	of which: Financial assets at				Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount Notional amoun	t		
[0 - 3M [
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Su-:-												
[3Y - 5Y [[5Y - 10Y [Spain												
Total [0 - 3M [
[0 - 3M [_												
[3Y - 5Y [[5Y - 10Y [Sweden												
[10Y - more Total [0 - 3M [
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [United Kingdom												
[10Y - more Total													
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Iceland												
[10Y - more Total													
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Liechtenstein												
i iotal i													
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Norway												
Total													
[0 - 3M [[3M - 1Y [[1V - 2Y [
[17 - 27 [[2Y - 3Y [[3Y - 5Y [Australia												
[0 - 3M [
[0 - 3M [[3M - 1Y [
[1Y - 2Y [Canada												
[0 - 3M [
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Hong Kong												
[0 - 3M [
Total													



General governments exposures by country of the counterparty

	RCB Bank Ltd														
		As of 30/06/2019													
		Direct exposures													
(mln EUR)		On balance sheet							Deriva	tives		Off balar	nce sheet		
Residual Maturity	Country / Region											Off-balance sheet exposures			
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial assets (net of short positions)					Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount	
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0 - 3M [Japan														
[0 - 3M [U.S.														
[0 - 3M [China														
[0 - 3M [Switzerland														
[0 - 3M [Other advanced economies non EEA														
[0 - 3M [Other Central and eastern Europe countries non EEA														
[0 - 3M [Middle East	0 0 0 0 0 101 0	0 0 0 0 0 101 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 101 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0	
[0 - 3M [Latin America and the Caribbean	201	101	J		J	101		v	0	J	J	J		



General governments exposures by country of the counterparty

RCB Bank Ltd

							NCD Dark Ltd									
			As of 30/06/2019													
		Direct exposures														
	(mln EUR)	On balance sheet							Derivatives							
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets					Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures					
			Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount		
[0 - 3M [Africa															
[0 - 3M [Others															

Notes and definition

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(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.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions

the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments (5) Residual countries not reported separately in the Transparency exercise

(5) Residual co

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Revisa, Capman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, Con

(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.