### 2019 EU-wide Transparency Exercise

<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>
### 2019 EU-wide Transparency Exercise

**HASPA Finanzholding**

#### Key Metrics

<table>
<thead>
<tr>
<th>Available capital (amounts)</th>
<th>As of 30/09/2018</th>
<th>As of 31/12/2018</th>
<th>As of 31/03/2019</th>
<th>As of 30/06/2019</th>
<th>COREP CODE</th>
<th>REGULATION</th>
</tr>
</thead>
<tbody>
<tr>
<td>Common Equity Tier 1 (CET1) capital - transitional period</td>
<td>4,496</td>
<td>4,493</td>
<td>4,591</td>
<td>4,632</td>
<td>C 01.00 (r020,c010)</td>
<td>Article 50 of CRR</td>
</tr>
<tr>
<td>Tier 1 capital - transitional period</td>
<td>4,511</td>
<td>4,507</td>
<td>4,605</td>
<td>4,646</td>
<td>C 01.00 (r015,c010)</td>
<td>Article 25 of CRR</td>
</tr>
<tr>
<td>Total capital - transitional period</td>
<td>4,773</td>
<td>4,709</td>
<td>4,870</td>
<td>4,910</td>
<td>C 01.00 (r010,c010)</td>
<td>Articles 4(118) and 72 of CRR</td>
</tr>
<tr>
<td>Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</td>
<td>4,773</td>
<td>4,709</td>
<td>4,870</td>
<td>4,910</td>
<td>C 01.00 (r010,c010) - C 05.01 (r440,c010)</td>
<td>Articles 4(118) and 72 of CRR</td>
</tr>
</tbody>
</table>

#### Risk-weighted assets (amounts)

| Total risk-weighted assets | 28,252 | 27,915 | 27,568 | 29,106 | C 02.00 (r010,c010) | Articles 42(3), 95, 96 and 98 of CRR |
| Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 28,252 | 27,915 | 27,568 | 29,106 | C 02.00 (r010,c010) - C 05.01 (r440,c040) | Articles 42(3), 95, 96 and 98 of CRR |

#### Capital ratios

| Common Equity Tier 1 (CET1) capital as a percentage of risk exposure amount - transitional definition | 15.92% | 16.10% | 16.65% | 15.92% | - |
| Tier 1 capital as a percentage of risk exposure amount - transitional definition | 15.97% | 16.15% | 16.70% | 15.96% | - |
| Total capital (as a percentage of risk exposure amount) - transitional definition | 16.90% | 17.08% | 17.67% | 16.87% | - |

#### Leverage ratio

| Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital | 51.168 | 52.061 | 52.474 | 52.989 | C 47.00 (r300,c010) | Article 425 of the CRR, Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |
| Leverage ratio - using a transitional definition of Tier 1 capital | 8.62% | 8.66% | 8.70% | 8.77% | C 47.00 (r340,c010) | Article 425 of the CRR, Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |
## 2019 EU-wide Transparency Exercise

### Leverage ratio

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th>(m€ EUR, %)</th>
<th>As of 30/09/2018</th>
<th>As of 31/12/2018</th>
<th>As of 31/03/2019</th>
<th>As of 30/06/2019</th>
<th>COREP CODE</th>
<th>REGULATION</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>A.1</strong> Tier 1 capital - transitional definition</td>
<td>4,511</td>
<td>4,507</td>
<td>4,605</td>
<td>4,646</td>
<td>C 47.00 (r320,c010)</td>
<td></td>
</tr>
<tr>
<td><strong>A.2</strong> Tier 1 capital - fully phased-in definition</td>
<td>4,511</td>
<td>4,507</td>
<td>4,605</td>
<td>4,646</td>
<td>C 47.00 (r310,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>51,168</td>
<td>52,061</td>
<td>52,474</td>
<td>52,989</td>
<td>C 47.00 (r300,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>51,168</td>
<td>52,061</td>
<td>52,474</td>
<td>52,989</td>
<td>C 47.00 (r290,c010)</td>
<td></td>
</tr>
<tr>
<td><strong>C.1</strong> Leverage ratio - using a transitional definition of Tier 1 capital</td>
<td>8.8%</td>
<td>8.7%</td>
<td>8.8%</td>
<td>8.8%</td>
<td>C 47.00 (r340,c010)</td>
<td></td>
</tr>
<tr>
<td><strong>C.2</strong> Leverage ratio - using a fully phased-in definition of Tier 1 capital</td>
<td>8.8%</td>
<td>8.7%</td>
<td>8.8%</td>
<td>8.8%</td>
<td>C 47.00 (r330,c010)</td>
<td></td>
</tr>
</tbody>
</table>

---

Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR.
### Tier 2 Capital Instruments

- **15.92%**

### Adjustments to CET1 due to prudential filters

- **(-) Reciprocal cross holdings in CET1 Capital**
  - 4,591

### CET1 capital elements or deductions - other

- **CET1 capital elements or deductions - other**
  - 747

### Tier 1 Capital (net of deductions and after transitional adjustments)

- **-14**

### Accumulated other comprehensive income

- **(-) Excess deduction from AT1 items over AT1 Capital**

### Other transitional adjustments to CET1 Capital (+/-)

- **4,632**

### Additional Tier 1 transitional adjustments

- **17.08%**
  - Of which: Transitional adjustments included
    - **16.10%**
    - **15.97%**

### Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment associated DTLs

- **3,848**

### Restrictions on the use of CET1 instruments

- **27,568**

### Adjustments included in RWAs due to IFRS 9 transitional arrangements

- **4,910**

### COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)

- **-24**

### Accumulated other comprehensive income

- **(-) Excess deduction from AT1 items over AT1 Capital**

### Other transitional adjustments to CET1 Capital (+/-)

- **4,632**

### Additional Tier 1 transitional adjustments

- **17.08%**
  - Of which: Transitional adjustments included
    - **16.10%**
    - **15.97%**

### Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment associated DTLs

- **3,848**

### Restrictions on the use of CET1 instruments

- **27,568**

### Adjustments included in RWAs due to IFRS 9 transitional arrangements

- **4,910**

### COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)

- **28,252**

---

### Notes

1. **CA3**
   - The fully loaded CET1 ratio is an estimate calculated based on bank’s supervisory reporting. Therefore, any capital items that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation.

2. **Fully loaded CET1 capital ratio estimation is based on the formulae stated in column “COREP CODE” – please note that this calculation takes into account the differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure.**

3. **HASPA Finanzholding**
4. **As of 30/09/2018**
5. **As of 31/12/2018**
2019 EU-wide Transparency Exercise
Overview of Risk exposure amounts
HASPA Finanzholding

<table>
<thead>
<tr>
<th>RWAs</th>
<th>As of 30/09/2018</th>
<th>As of 31/12/2018</th>
<th>As of 31/03/2019</th>
<th>As of 30/06/2019</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Credit risk (excluding CCR and Securitisations)</strong></td>
<td>25,161</td>
<td>25,036</td>
<td>24,811</td>
<td>26,303</td>
</tr>
<tr>
<td>Of which the standardised approach</td>
<td>25,161</td>
<td>25,036</td>
<td>24,811</td>
<td>26,303</td>
</tr>
<tr>
<td>Of which the foundation IRB (FIRB) approach</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which the advanced IRB (AIRB) approach</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which equity IRB</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Counterparty credit risk (CCR, excluding CVA)</strong></td>
<td>500</td>
<td>500</td>
<td>527</td>
<td>574</td>
</tr>
<tr>
<td><strong>Credit valuation adjustment - CVA</strong></td>
<td>31</td>
<td>23</td>
<td>29</td>
<td>26</td>
</tr>
<tr>
<td><strong>Settlement risk</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Securitisation exposures in the banking book (after the cap)</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Position, foreign exchange and commodities risks (Market risk)</strong></td>
<td>405</td>
<td>200</td>
<td>29</td>
<td>26</td>
</tr>
<tr>
<td>Of which the standardised approach</td>
<td>405</td>
<td>200</td>
<td>29</td>
<td>26</td>
</tr>
<tr>
<td>Of which CVA</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which operational risk</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which mortgage</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which securitisations and resecuritisations in the trading book</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Operational risk</strong></td>
<td>2,155</td>
<td>2,155</td>
<td>2,176</td>
<td>2,176</td>
</tr>
<tr>
<td>Of which basic indicator approach</td>
<td>2,155</td>
<td>2,155</td>
<td>2,176</td>
<td>2,176</td>
</tr>
<tr>
<td>Of which standardised approach</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which advanced measurement approach</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Other risk exposure amounts</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td>28,252</td>
<td>27,915</td>
<td>27,568</td>
<td>29,106</td>
</tr>
</tbody>
</table>
### 2019 EU-wide Transparency Exercise

**P&L**

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th></th>
<th>As of 30/09/2018</th>
<th>As of 31/12/2018</th>
<th>As of 31/03/2019</th>
<th>As of 30/06/2019</th>
</tr>
</thead>
<tbody>
<tr>
<td>Interest income</td>
<td>670</td>
<td>899</td>
<td>221</td>
<td>444</td>
</tr>
<tr>
<td>- Of which:</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Interest income</td>
<td>670</td>
<td>899</td>
<td>221</td>
<td>444</td>
</tr>
<tr>
<td>- Of which debt securities income</td>
<td>4</td>
<td>5</td>
<td>2</td>
<td>4</td>
</tr>
<tr>
<td>- Of which loans and advances income</td>
<td>649</td>
<td>865</td>
<td>213</td>
<td>427</td>
</tr>
<tr>
<td>Interest expenses</td>
<td>194</td>
<td>236</td>
<td>65</td>
<td>127</td>
</tr>
<tr>
<td>- Of which:</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Interest expenses</td>
<td>194</td>
<td>236</td>
<td>65</td>
<td>127</td>
</tr>
<tr>
<td>- Of which deposits expenses</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Other income</td>
<td>3</td>
<td>7</td>
<td>5</td>
<td>10</td>
</tr>
<tr>
<td>- Of which:</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Other income</td>
<td>3</td>
<td>7</td>
<td>5</td>
<td>10</td>
</tr>
<tr>
<td>Net profit or loss</td>
<td>700</td>
<td>961</td>
<td>230</td>
<td>453</td>
</tr>
<tr>
<td>Other income/(expense)</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Administrative expenses</td>
<td>554</td>
<td>773</td>
<td>196</td>
<td>383</td>
</tr>
<tr>
<td>- Depreciation</td>
<td>12</td>
<td>18</td>
<td>4</td>
<td>8</td>
</tr>
<tr>
<td>- Modification gains or (-) losses</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Other provisions</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Of which pending legal issues and litigation</td>
<td>2</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Business or (-) income of the bank for general banking risks, net</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Involvement of impairment of financial assets not measured at the value through profit or loss</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Impairment or reversal of impairment of financial assets at fair value through other comprehensive income</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Depreciation of financial assets at amortised cost</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Impairment or reversal of impairment of investments in subsidiaries, joint ventures and associates and non-financial assets</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Impairment or reversal of goodwill recognized in profit or loss</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Depreciation of financial assets at amortised cost</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Impairment or reversal of impairment of investments in subsidiaries, joint ventures and associates and non-financial assets</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Impairment or reversal of goodwill recognized in profit or loss</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Depreciation of financial assets at amortised cost</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Impairment or reversal of impairment of investments in subsidiaries, joint ventures and associates and non-financial assets</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Impairment or reversal of goodwill recognized in profit or loss</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Exchange differences (gain or (-) loss)</td>
<td>62</td>
<td>75</td>
<td>4</td>
<td>1</td>
</tr>
<tr>
<td>- Of which:</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Exchange differences (gain or (-) loss)</td>
<td>62</td>
<td>75</td>
<td>4</td>
<td>1</td>
</tr>
<tr>
<td>TOTAL OPERATING INCOME, NET</td>
<td>700</td>
<td>961</td>
<td>230</td>
<td>453</td>
</tr>
<tr>
<td>Other income/(expense)</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Interest income</td>
<td>670</td>
<td>899</td>
<td>221</td>
<td>444</td>
</tr>
<tr>
<td>- Of which debt securities income</td>
<td>4</td>
<td>5</td>
<td>2</td>
<td>4</td>
</tr>
<tr>
<td>- Of which loans and advances income</td>
<td>649</td>
<td>865</td>
<td>213</td>
<td>427</td>
</tr>
<tr>
<td>Interest expenses</td>
<td>194</td>
<td>236</td>
<td>65</td>
<td>127</td>
</tr>
<tr>
<td>- Of which deposits expenses</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Other income</td>
<td>3</td>
<td>7</td>
<td>5</td>
<td>10</td>
</tr>
<tr>
<td>- Of which:</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Other income</td>
<td>3</td>
<td>7</td>
<td>5</td>
<td>10</td>
</tr>
<tr>
<td>Net profit or loss</td>
<td>700</td>
<td>961</td>
<td>230</td>
<td>453</td>
</tr>
<tr>
<td>OTHER INCOME/(EXPENSE)</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Administrative expenses</td>
<td>554</td>
<td>773</td>
<td>196</td>
<td>383</td>
</tr>
<tr>
<td>- Depreciation</td>
<td>12</td>
<td>18</td>
<td>4</td>
<td>8</td>
</tr>
<tr>
<td>- Modification gains or (-) losses</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Other provisions</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Of which pending legal issues and litigation</td>
<td>2</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Business or (-) income of the bank for general banking risks, net</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Involvement of impairment of financial assets not measured at the value through profit or loss</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Impairment or reversal of impairment of financial assets at fair value through other comprehensive income</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Depreciation of financial assets at amortised cost</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Impairment or reversal of impairment of investments in subsidiaries, joint ventures and associates and non-financial assets</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>- Impairment or reversal of goodwill recognized in profit or loss</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Exchange differences (gain or (-) loss)</td>
<td>62</td>
<td>75</td>
<td>4</td>
<td>1</td>
</tr>
<tr>
<td>- Of which:</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>- Exchange differences (gain or (-) loss)</td>
<td>62</td>
<td>75</td>
<td>4</td>
<td>1</td>
</tr>
<tr>
<td>TOTAL OPERATING INCOME, NET</td>
<td>700</td>
<td>961</td>
<td>230</td>
<td>453</td>
</tr>
</tbody>
</table>

**Profit or Loss Before Income Tax From Continuing Operations**

<table>
<thead>
<tr>
<th></th>
<th>As of 30/09/2018</th>
<th>As of 31/12/2018</th>
<th>As of 31/03/2019</th>
<th>As of 30/06/2019</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>221</td>
<td>383</td>
<td>127</td>
<td>383</td>
</tr>
<tr>
<td>PROFIT OR (-) LOSS FOR THE YEAR</td>
<td>61</td>
<td>86</td>
<td>12</td>
<td>36</td>
</tr>
<tr>
<td>- Of which attributable to owners of the parent</td>
<td>58</td>
<td>86</td>
<td>11</td>
<td>33</td>
</tr>
</tbody>
</table>

*(1) Information available only as of end of the year
(2) For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."*
### 2019 EU-wide Transparency Exercise

**Total Assets: Fair value and impairment distribution**

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th>ASSETS</th>
<th>As of 30/09/2018</th>
<th>As of 31/12/2018</th>
<th>As of 31/03/2019</th>
<th>As of 30/06/2019</th>
<th>As of 31/12/2018</th>
<th>As of 31/03/2019</th>
<th>Difference</th>
</tr>
</thead>
<tbody>
<tr>
<td>Gross carrying amount</td>
<td>Fair value hierarchy</td>
<td>Carrying amount</td>
<td>Fair value hierarchy</td>
<td>Carrying amount</td>
<td>Fair value hierarchy</td>
<td>Carrying amount</td>
<td>Fair value hierarchy</td>
</tr>
<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>
</tr>
<tr>
<td>Loans and advances</td>
<td>Credit-impaired assets</td>
<td>2.344</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
<tr>
<td></td>
<td>Non-credit impaired assets</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
<tr>
<td></td>
<td>Financial assets held for trading</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
<tr>
<td></td>
<td>Financial assets designated at fair value through profit or loss</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
<tr>
<td></td>
<td>Financial assets designated at fair value through other comprehensive income</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
<tr>
<td></td>
<td>Financial assets at amortised cost</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
<tr>
<td></td>
<td>Financial assets designated at fair value through profit or loss</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
<tr>
<td></td>
<td>Financial assets designated at fair value through other comprehensive income</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
<tr>
<td></td>
<td>Financial assets at amortised cost</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
<tr>
<td></td>
<td>Total assets</td>
<td>2.344</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
</tbody>
</table>

**Notes:**
- *Footnotes, which are IAS/IFRS specific, or which are not applicable for IFRS reporting banks, are considered in the position "Other assets.

### References

- IFRS 7.8(a), IFRS 8.4.4
- IAS 1.9(a), IG 6
- IAS 1.54 (i)
- IFRS 7.8(f); IFRS 9.4.1.2
- IFRS 7.8(a)(i); IFRS 9.4.1.5
- IAS 1.26
- Annex V.Part 1.31, 44(b)
- Annex V.Part 1.32, 44(a)
<table>
<thead>
<tr>
<th>Date</th>
<th>Total Risk Exposure Amount</th>
<th>VaR (Memorandum item)</th>
<th>Stressed VaR (Memorandum item)</th>
<th>Incremental Default and Migration Risk Capital Charge</th>
<th>Total Risk Exposure Amount</th>
<th>VaR (Memorandum item)</th>
<th>Stressed VaR (Memorandum item)</th>
<th>Incremental Default and Migration Risk Capital Charge</th>
</tr>
</thead>
<tbody>
<tr>
<td>As of 30/09/2018</td>
<td>20</td>
<td>15</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>20</td>
<td>15</td>
<td>0</td>
</tr>
<tr>
<td>As of 31/12/2018</td>
<td>24</td>
<td>16</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>24</td>
<td>16</td>
<td>0</td>
</tr>
<tr>
<td>As of 31/03/2019</td>
<td>24</td>
<td>16</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>24</td>
<td>16</td>
<td>0</td>
</tr>
<tr>
<td>As of 30/06/2019</td>
<td>24</td>
<td>16</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>24</td>
<td>16</td>
<td>0</td>
</tr>
</tbody>
</table>

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 OVA template.
### Consolidated data

#### Approach

<table>
<thead>
<tr>
<th>As at 30/09/2018</th>
<th>As of 31/12/2018</th>
<th>As of 31/03/2019</th>
<th>As of 30/06/2019</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>original</strong></td>
<td><strong>exposure</strong></td>
<td><strong>risk exposure</strong></td>
<td><strong>value adjustments and provisions</strong></td>
</tr>
<tr>
<td><strong>Central government or central banks</strong></td>
<td>1,839</td>
<td>1,860</td>
<td>63</td>
</tr>
<tr>
<td><strong>Regional governments or local authorities</strong></td>
<td>4,208</td>
<td>4,153</td>
<td>2</td>
</tr>
<tr>
<td><strong>Public sector entities</strong></td>
<td>1,053</td>
<td>703</td>
<td>16</td>
</tr>
<tr>
<td><strong>Multilateral Development Banks</strong></td>
<td>165</td>
<td>165</td>
<td>0</td>
</tr>
<tr>
<td><strong>International Organisations</strong></td>
<td>24</td>
<td>24</td>
<td>0</td>
</tr>
<tr>
<td><strong>Institutions</strong></td>
<td>3,408</td>
<td>3,745</td>
<td>493</td>
</tr>
<tr>
<td><strong>Corporates</strong></td>
<td>13,431</td>
<td>10,764</td>
<td>10,442</td>
</tr>
<tr>
<td><strong>of which: SME</strong></td>
<td>3,280</td>
<td>2,629</td>
<td>2,577</td>
</tr>
<tr>
<td><strong>Retail</strong></td>
<td>11,456</td>
<td>5,821</td>
<td>4,230</td>
</tr>
<tr>
<td><strong>of which: SME</strong></td>
<td>2,805</td>
<td>1,605</td>
<td>1,068</td>
</tr>
<tr>
<td><strong>Secured by mortgages on immovable property</strong></td>
<td>20,379</td>
<td>20,135</td>
<td>7,685</td>
</tr>
<tr>
<td><strong>of which: SME</strong></td>
<td>4,151</td>
<td>4,115</td>
<td>1,586</td>
</tr>
<tr>
<td><strong>Exposures in default</strong></td>
<td>289</td>
<td>195</td>
<td>230</td>
</tr>
<tr>
<td><strong>Items associated with particularly high risk</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Covered bonds</strong></td>
<td>80</td>
<td>80</td>
<td>2</td>
</tr>
<tr>
<td><strong>Claims on institutions and corporates with a ST credit assessment</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Collective investments undertakings (CIU)</strong></td>
<td>955</td>
<td>954</td>
<td>880</td>
</tr>
<tr>
<td><strong>Equity</strong></td>
<td>1,304</td>
<td>1,304</td>
<td>1,498</td>
</tr>
<tr>
<td><strong>Other exposures</strong></td>
<td>580</td>
<td>580</td>
<td>119</td>
</tr>
<tr>
<td><strong>Standardised Total</strong></td>
<td>2,59,170</td>
<td>50,482</td>
<td>25,660</td>
</tr>
</tbody>
</table>

1. **Original Exposure** 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 previous Transparency exercises' results.
### 2019 EU-wide Transparency Exercise

**Credit Risk - IRB Approach**

**HASPA Finanzholding**

As of 30/09/2018

<table>
<thead>
<tr>
<th>Original Exposure</th>
<th>Exposure Value</th>
<th>Risk exposure amount</th>
<th>Value adjustment &amp; provisions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Corporate</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Central banks and central governments</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Institutions</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Corporates</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Retail</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Equity</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

Consolidated data

<table>
<thead>
<tr>
<th>Original Exposure</th>
<th>Exposure Value</th>
<th>Risk exposure amount</th>
<th>Value adjustment &amp; provisions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Corporate</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Central banks and central governments</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Institutions</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Corporates</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Retail</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Equity</td>
<td>0</td>
<td>0</td>
<td>0</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) IRB Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.
## 2019 EU-wide Transparency Exercise

### General governments exposures by country of the counterparty

**HASPA Finanzholding**

**As of 31/12/2018**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>On balance sheet</th>
<th>Direct exposures</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td>[0 - 3M]</td>
<td>Austria</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3M - 6M]</td>
<td>Belgium</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[6M - 1Y]</td>
<td>Belgium</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[1Y - 2Y]</td>
<td>Cyprus</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[2Y - 3Y]</td>
<td>Czech Republic</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3Y - 5Y]</td>
<td>Denmark</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[5Y - 10Y]</td>
<td>Slovakia</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10Y - more</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Notional amount

- Direct exposures
- Derivatives
- Off balance sheet

### Carrying amount

- Direct exposures
- Derivatives
- Off balance sheet

### Risk weighted exposure amount

- Direct exposures
- Derivatives
- Off balance sheet

### Risk weighted exposure amount

- Direct exposures
- Derivatives
- Off balance sheet
## 2019 EU-wide Transparency Exercise

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

**HASP Finansholding**

**As of 31/12/2018**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
<th>Risk weighted exposure amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>On balance sheet</td>
<td>Derivatives</td>
<td>Off balance sheet</td>
<td>Nominal</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 short positions)</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
</tbody>
</table>
### 2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

**HAPFA Finanzholding**

#### As of 31/12/2018

<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 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>
<td>3M - 1Y</td>
<td>Lithuania</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2Y - 3Y</td>
<td>Latvia</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Luxembourg</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>0 - 5Y</td>
<td>Malta</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>0 - 3M</td>
<td>Netherlands</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1Y - 2Y</td>
<td>Poland</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2Y - 3Y</td>
<td>Portugal</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3Y - 5Y</td>
<td>Romania</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>0 - 3M</td>
<td>Slovenia</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
## General governments exposures by country of the counterparty

### 2019 EU-wide Transparency Exercise

**HASPA Financial**

As of 31/12/2018

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets (net of short positions)</th>
<th>On balance sheet</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 (net of short positions)</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
<td>Risk weighted exposure amount</td>
</tr>
<tr>
<td></td>
<td></td>
<td>(mln EUR)</td>
<td>Carrying amount</td>
<td>National amount</td>
<td>Carrying amount</td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Spain</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Netherlands</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>United Kingdom</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Scotland</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Luxembourg</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Norway</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Belgium</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Austria</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Canada</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Hong Kong</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>
### 2019 EU-wide Transparency Exercise

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

**HASPA Finanzholding**

As of 31/12/2018

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets (mln EUR)</th>
<th>Total carrying amount of non-derivative financial assets (net of short positions)</th>
<th>Derivatives with positive fair value</th>
<th>Derivatives with negative fair value</th>
<th>Off balance sheet exposure</th>
<th>Risk weighted exposure amount</th>
<th>Nominal</th>
<th>Provisions</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>U.S.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3Y - 5Y</td>
<td>China</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Netherlands</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10Y - more</td>
<td>Other advanced economies non-EU</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10Y - more</td>
<td>Other Central and eastern Europe countries non-EU</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10Y - more</td>
<td>Middle East</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10Y - more</td>
<td>Latin America and the Caribbean</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
# 2019 EU-wide Transparency Exercise

## General governments exposures by country of the counterparty

**HASPA Finanzholding**

### As of 31/12/2018

#### Direct exposures

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets (net of short positions)</th>
<th>On balance sheet</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
<th>Risk weighted exposure amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td>Direct exposures</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
<td>Off-balance sheet exposure</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Carrying amount</td>
<td>National amount</td>
<td>National amount</td>
<td>Nominal</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Africa</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[0-3M]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3M-1Y]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[1Y-2Y]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[2Y-3Y]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3Y-5Y]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[5Y-10Y]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[10Y - more]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

#### Off-balance sheet exposures

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets (net of short positions)</th>
<th>On balance sheet</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
<th>Risk weighted exposure amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td>Direct exposures</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
<td>Off-balance sheet exposure</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Carrying amount</td>
<td>National amount</td>
<td>National amount</td>
<td>Nominal</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Africa</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[0-3M]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3M-1Y]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[1Y-2Y]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[2Y-3Y]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3Y-5Y]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[5Y-10Y]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[10Y - more]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Notes and definitions

1. Information on sovereign exposures is only available for institutions that hold sovereign exposures of at least 1% of total "field securities and loans immatriculated". Country of denomination is only available for institutions that hold non-domestic sovereign exposures of 30% or more compared to total sovereign exposure. 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 counterparties with full or partial government guarantees.
3. The banks declare the exposures to the "Financial assets held for trading" portfolio after adjusting for cash short positions having the same maturities.
4. The exposures reported include the position towards counterparts (other than sovereign) on sovereign credit risk (i.e. CSA, financial guarantees) listed in the accounting columns (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions, the denomination value over the line must be used as a reference for the identification of the exposures to be disclosed in this column. This line also includes exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments.
5. Financial assets not reported separately in the transparency exercise include the following countries:
   - Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Cuba, Dominica, Dominican Republic, Ecuador, El Salvador, Falkland Islands, Grenada, Guadeloupe, 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, Antigua and Barbuda, Ascension Island, Barbados, Bolivia, Belize, Brunei, British Virgin Islands, Cape Verde, China, Christmas Island, Cocos Islands, Cook Islands, Cuba, Curacao, Dominica, Falkland Islands, Faroe Islands, Fiji, French Guiana, French Polynesia, Gambia, Georgia, Grenada, Guadeloupe, Guyana, Haiti, Honduras, Jamaica, Korea, Marshall Islands, Martinique, Montserrat, Nauru, Nicaragua, Panama, People’s Republic of China, Saint Kitts and Nevis, Saint Lucia, Saint Vincent and The Grenadines, Samoa, Suriname, Trinidad and Tobago, Turks and Caicos Islands, United Kingdom, United States, Uruguay, Venezuela, Wallis and Futuna, Western Sahara, Western Samoa, Western Timor, Yemen, and the United States Virgin Islands.
   - Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, The United Arab Emirates, and Yemen.
   - Other CEE non EEA: Albania, Bosnia and Herzegovina, Bulgaria, Croatia, Czech Republic, Estonia, Finland, Greece, Hungary, Latvia, Lithuania, Malta, Poland, Romania, Serbia, Slovak Republic, Slovenia, the Czech Republic, the Slovak Republic, and the European Union.
   - Other advanced non EEA: Israel, Korea, New Zealand, Norway, Oman, Qatar, Russia, San Marino, Singapore, and Taiwan.
   - Other CEE: Austria, Belgium, Bulgaria, Croatia, Czech Republic, Estonia, Finland, Greece, Hungary, Latvia, Lithuania, Malta, Poland, Romania, Serbia, Slovakia, and Slovenia.
   - Other advanced: Austria, Belgium, Bulgaria, Croatia, Czech Republic, Estonia, Finland, Greece, Hungary, Latvia, Lithuania, Malta, Poland, Romania, Serbia, Slovakia, and Slovenia.

Financial assets held for trading exposures are parameters that represent the economic substance over the form and are used as a criteria for the identification of the exposures to be included in this column. The latter parameters do not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments.

### Endnotes

1. 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.
## 2019 EU-wide Transparency Exercise
### General governments exposures by country of the counterparty

**HASPA Finanzholding**

**As of 30/06/2019**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets (net of short positions)</th>
<th>Total gross carrying amount of non-derivative financial assets (net of short positions)</th>
<th>Total gross carrying amount of non-derivative financial assets (net of short positions)</th>
<th>Total gross carrying amount of non-derivative financial assets (net of short positions)</th>
<th>Total gross carrying amount of non-derivative financial assets (net of short positions)</th>
</tr>
</thead>
<tbody>
<tr>
<td>[0 - 3M]</td>
<td>Austria</td>
<td>[0 - 3M]</td>
<td>[0 - 3M]</td>
<td>[0 - 3M]</td>
<td>[0 - 3M]</td>
<td>[0 - 3M]</td>
</tr>
<tr>
<td>[3M - 1Y]</td>
<td>Belgium</td>
<td>[3M - 1Y]</td>
<td>[3M - 1Y]</td>
<td>[3M - 1Y]</td>
<td>[3M - 1Y]</td>
<td>[3M - 1Y]</td>
</tr>
<tr>
<td>[1Y - 2Y]</td>
<td>Belgium</td>
<td>[1Y - 2Y]</td>
<td>[1Y - 2Y]</td>
<td>[1Y - 2Y]</td>
<td>[1Y - 2Y]</td>
<td>[1Y - 2Y]</td>
</tr>
<tr>
<td>[3Y - 5Y]</td>
<td>Czech Republic</td>
<td>[3Y - 5Y]</td>
<td>[3Y - 5Y]</td>
<td>[3Y - 5Y]</td>
<td>[3Y - 5Y]</td>
<td>[3Y - 5Y]</td>
</tr>
<tr>
<td>[5Y - 10Y]</td>
<td>Denmark</td>
<td>[5Y - 10Y]</td>
<td>[5Y - 10Y]</td>
<td>[5Y - 10Y]</td>
<td>[5Y - 10Y]</td>
<td>[5Y - 10Y]</td>
</tr>
<tr>
<td>[10Y - more]</td>
<td>Malta</td>
<td>[10Y - more]</td>
<td>[10Y - more]</td>
<td>[10Y - more]</td>
<td>[10Y - more]</td>
<td>[10Y - more]</td>
</tr>
<tr>
<td>Residual Maturity</td>
<td>Country / Region</td>
<td>On balance sheet</td>
<td>Derivatives</td>
<td>Off balance sheet</td>
<td>Risk weighted exposure amount</td>
<td></td>
</tr>
<tr>
<td>-------------------</td>
<td>------------------</td>
<td>------------------</td>
<td>-------------</td>
<td>------------------</td>
<td>-----------------------------</td>
<td></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 short positions)</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
<td>Nominal</td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which: Financial assets held for trading</td>
<td>of which: Financial assets recorded at fair value through profit or loss</td>
<td>of which: Financial assets at fair value through other comprehensive income</td>
<td>of which: Financial assets at amortised cost</td>
<td>Carrying amount</td>
</tr>
<tr>
<td>1Y - 2Y</td>
<td>Latvia</td>
<td>296</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Russia</td>
<td>22,077</td>
<td>4,124</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>2Y - 3Y</td>
<td>Hungary</td>
<td>3,682</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Poland</td>
<td>25</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>3Y - 5Y</td>
<td>France</td>
<td>1,527</td>
<td>197</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Germany</td>
<td>87</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>0 - 3M</td>
<td>Greece</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>1Y - 2Y</td>
<td>Hungary</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Poland</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>2Y - 3Y</td>
<td>France</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Germany</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>3Y - 5Y</td>
<td>Greece</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>0 - 3M</td>
<td>Hungary</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>1Y - 2Y</td>
<td>Poland</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>France</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>2Y - 3Y</td>
<td>Germany</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Greece</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>3Y - 5Y</td>
<td>Hungary</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>0 - 3M</td>
<td>Poland</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

**2019 EU-wide Transparency Exercise**
General governments exposures by country of the counterparty

**HASPA Finanzholding**

As of 30/06/2019
<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>On balance sheet</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
<th>Risk weighted exposure amount</th>
</tr>
</thead>
<tbody>
<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 short positions)</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>of which: Financial assets held for trading</td>
<td>of which: Financial assets recognized in profit or loss</td>
<td>of which: Financial assets at fair value through other comprehensive income</td>
</tr>
<tr>
<td></td>
<td>Luxembourg</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Malta</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Netherlands</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Poland</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Portugal</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Romania</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Slovakia</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Slovenia</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

2019 EU-wide Transparency Exercise
General governments exposures by country of the counterparty
HASPA Finanzholding
As of 30/06/2019
## 2019 EU-wide Transparency Exercise

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

**HASPA Finanzholding**

**As of 30/06/2019**

<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</td>
<td>Off balance sheet</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Carrying amount</td>
<td></td>
<td>Nominal</td>
</tr>
<tr>
<td></td>
<td></td>
<td>National amount</td>
<td></td>
<td>Carrying amount</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Risk weighted exposure amount</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Derivatives

1. **Derivatives with positive fair value**
2. **Derivatives with negative fair value**

### Total carrying amount of assets (net of short positions)

### Total gross carrying amount of non-derivative financial assets

### Total gross carrying amount of derivative financial assets

<table>
<thead>
<tr>
<th></th>
<th>0 - 3M</th>
<th>3M - 1Y</th>
<th>1Y - 2Y</th>
<th>2Y - 3Y</th>
<th>3Y - 5Y</th>
<th>5Y - 10Y</th>
<th>10Y - more</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spain</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Hong Kong</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
### 2019 EU-wide Transparency Exercise

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

HASPA Finanzholding

**As of 30/06/2019**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>On balance sheet</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
<th>Risk weighted exposure amount</th>
</tr>
</thead>
<tbody>
<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 short positions)</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td></td>
<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 values through other comprehensive income</td>
</tr>
<tr>
<td>[0 - 3M]</td>
<td>Japan</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3M - 1Y]</td>
<td>U.S.</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[1Y - 2Y]</td>
<td>China</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[2Y - 3Y]</td>
<td>Netherlands</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3Y - 5Y]</td>
<td>Other advanced economies non EEA</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[5Y - 10Y]</td>
<td>Other Central and Eastern Europe countries non EEA</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[10Y - more]</td>
<td>Middle East</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Latin America and the Caribbean</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
## 2019 EU-wide Transparency Exercise

### General governments exposures by country of the counterparty

**HASPA 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 (net of short positions)</th>
<th>Direct exposures</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Notes and definitions

1. Information disclosed in this template is only available for institutions that hold sovereign exposures of at least 1% of total gross sovereign exposures, and to do not include exposures to other counterparties with full or partial government guarantees.

2. The exposures reported are the ones towards counterparts (other than sovereign) 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 total gross carrying amount of non-derivative financial assets includes the positions towards counterparts (other than sovereign) on sovereign credit risk.

5. The total gross carrying amount of non-derivative financial assets is calculated as the sum of the total carrying amount of non-derivative financial assets (net of short positions).

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 exposure reported in the 'On balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

8. The exposure reported in the 'Off balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

9. The exposure reported in the 'Direct exposures' includes the exposures towards counterparts (other than sovereign).

10. The exposure reported in the 'Derivatives' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

11. The exposure reported in the 'Total gross carrying amount of non-derivative financial assets (net of short positions)' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

12. The exposure reported in the 'Risk weighted exposure amount' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

13. The exposure reported in the 'On balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

14. The exposure reported in the 'Off balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

15. The exposure reported in the 'Direct exposures' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

16. The exposure reported in the 'Derivatives' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

17. The exposure reported in the 'Total gross carrying amount of non-derivative financial assets (net of short positions)' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

18. The exposure reported in the 'Risk weighted exposure amount' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

19. The exposure reported in the 'On balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

20. The exposure reported in the 'Off balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

21. The exposure reported in the 'Direct exposures' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

22. The exposure reported in the 'Derivatives' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

23. The exposure reported in the 'Total gross carrying amount of non-derivative financial assets (net of short positions)' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

24. The exposure reported in the 'Risk weighted exposure amount' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

25. The exposure reported in the 'On balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

26. The exposure reported in the 'Off balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

27. The exposure reported in the 'Direct exposures' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

28. The exposure reported in the 'Derivatives' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

29. The exposure reported in the 'Total gross carrying amount of non-derivative financial assets (net of short positions)' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

30. The exposure reported in the 'Risk weighted exposure amount' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

31. The exposure reported in the 'On balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

32. The exposure reported in the 'Off balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

33. The exposure reported in the 'Direct exposures' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

34. The exposure reported in the 'Derivatives' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

35. The exposure reported in the 'Total gross carrying amount of non-derivative financial assets (net of short positions)' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

36. The exposure reported in the 'Risk weighted exposure amount' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

37. The exposure reported in the 'On balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

38. The exposure reported in the 'Off balance sheet' includes the exposures towards counterparts (other than sovereign) with full or partial government guarantees.

39. The exposure reported in the 'Direct exposures' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

40. The exposure reported in the 'Derivatives' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

41. The exposure reported in the 'Total gross carrying amount of non-derivative financial assets (net of short positions)' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.

42. The exposure reported in the 'Risk weighted exposure amount' includes the exposures towards counterparts (other than sovereign) on sovereign credit risk.
### 2019 EU-wide Transparency Exercise
Performing and non-performing exposures

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th></th>
<th>As of 30/09/2018</th>
<th></th>
<th>As of 31/12/2018</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Gross carrying amount</td>
<td>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions</td>
<td>Collaterals and financial guarantees received on non-performing exposures</td>
<td>Gross carrying amount</td>
</tr>
<tr>
<td></td>
<td>Of which performing but past due &gt;30 days</td>
<td>Of which non-performing¹</td>
<td>On performing exposures²</td>
<td>On non-performing exposures³</td>
</tr>
<tr>
<td>Debt securities (including at amortised cost and fair value)</td>
<td>3,756</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Central banks</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>General governments</td>
<td>3,222</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Credit institutions</td>
<td>534</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Other financial corporations</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Non-financial corporations</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Loans and advances (including at amortised cost and fair value)</td>
<td>38,632</td>
<td>10</td>
<td>293</td>
<td>283</td>
</tr>
<tr>
<td></td>
<td>Central banks</td>
<td>252</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>General governments</td>
<td>406</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Credit institutions</td>
<td>3,657</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>Other financial corporations</td>
<td>1,157</td>
<td>0</td>
<td>11</td>
</tr>
<tr>
<td></td>
<td>Non-financial corporations</td>
<td>13,050</td>
<td>2</td>
<td>140</td>
</tr>
<tr>
<td></td>
<td>of which: small and medium-sized enterprises at amortised cost</td>
<td>4,357</td>
<td>2</td>
<td>78</td>
</tr>
<tr>
<td></td>
<td>Households</td>
<td>20,100</td>
<td>8</td>
<td>142</td>
</tr>
<tr>
<td>Debt instruments other than HFT</td>
<td>42,378</td>
<td>10</td>
<td>283</td>
<td>282</td>
</tr>
<tr>
<td>Off-Balance Sheet Exposures</td>
<td>10,852</td>
<td>16</td>
<td>16</td>
<td>0</td>
</tr>
</tbody>
</table>

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 here specific allowances for financial assets, individually and collectively estimated (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 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 decreasing 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 credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same line (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions) 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.
### 2019 EU-wide Transparency Exercise

#### Performing and non-performing exposures

<table>
<thead>
<tr>
<th></th>
<th>As of 31/03/2019</th>
<th>As of 30/06/2019</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Gross carrying amount</td>
<td>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions</td>
</tr>
<tr>
<td></td>
<td>Of which</td>
<td>Of which non-performing</td>
</tr>
<tr>
<td>Debt securities (including at amortised cost and fair value)</td>
<td>4,191</td>
<td>0</td>
</tr>
<tr>
<td>Central banks</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>General governments</td>
<td>3,578</td>
<td>0</td>
</tr>
<tr>
<td>Credit institutions</td>
<td>614</td>
<td>0</td>
</tr>
<tr>
<td>Other financial corporations</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Non-financial corporations</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Loans and advances (including at amortised cost and fair value)</td>
<td>41,383</td>
<td>19</td>
</tr>
<tr>
<td>Central banks</td>
<td>279</td>
<td>0</td>
</tr>
<tr>
<td>General governments</td>
<td>472</td>
<td>0</td>
</tr>
<tr>
<td>Credit institutions</td>
<td>5,519</td>
<td>0</td>
</tr>
<tr>
<td>Other financial corporations</td>
<td>1,279</td>
<td>0</td>
</tr>
<tr>
<td>Non-financial corporations</td>
<td>13,782</td>
<td>6</td>
</tr>
<tr>
<td>Of which: small and medium-sized enterprises at amortised cost</td>
<td>4,485</td>
<td>3</td>
</tr>
<tr>
<td>Households</td>
<td>20,052</td>
<td>13</td>
</tr>
</tbody>
</table>

**Debt Instruments other than HFT**

|                                  | 45,575 | 19 | 275 | 260 | 302 | 84 | 148 | 45,529 | 10 | 283 | 265 | 306 | 88 | 139 |

**Off-balance sheet exposures**

|                                  | 10,842 | 13 | 13 | 13 | 0 | 2 | 4 | 10,876 | 23 | 22 | 0 | 2 | 7 |

---


(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 (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT).

(4) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a negative sign. 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 credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - 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) 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.
### 2019 EU-wide Transparency Exercise

#### Forborne exposures

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th></th>
<th>As of 30/09/2018</th>
<th>As of 31/12/2018</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Debt securities (including at amortised cost and fair value)</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Gross carrying amount of exposures with forbearance measures</td>
<td>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures</td>
</tr>
<tr>
<td></td>
<td>Of which non-performing exposures with forbearance measures</td>
<td>Of which on non-performing exposures with forbearance measures</td>
</tr>
<tr>
<td><strong>Central banks</strong></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>General governments</strong></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Credit institutions</strong></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Other financial corporations</strong></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Non-financial corporations</strong></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Loans and advances (including at amortised cost and fair value)</strong></td>
<td>305</td>
<td>126</td>
</tr>
<tr>
<td><strong>Central banks</strong></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>General governments</strong></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Credit institutions</strong></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Other financial corporations</strong></td>
<td>10</td>
<td>9</td>
</tr>
<tr>
<td><strong>Non-financial corporations</strong></td>
<td>165</td>
<td>75</td>
</tr>
<tr>
<td>of which: small and medium-sized enterprises at amortised cost</td>
<td>72</td>
<td>31</td>
</tr>
<tr>
<td><strong>Households</strong></td>
<td>130</td>
<td>42</td>
</tr>
<tr>
<td><strong>DEBT INSTRUMENTS other than HFT</strong></td>
<td>305</td>
<td>126</td>
</tr>
<tr>
<td><strong>Loan commitments given</strong></td>
<td>28</td>
<td>9</td>
</tr>
</tbody>
</table>

(1) For the definition of forbore exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-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 decreasing 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 credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - 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’) 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.
## 2019 EU-wide Transparency Exercise

### Forborne exposures

**HASPA Finanzholding**

<table>
<thead>
<tr>
<th></th>
<th>As of 31/03/2019</th>
<th>As of 30/06/2019</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Debt securities (including at amortised cost and fair value)</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Gross carrying amount of exposures with forbearance measures</td>
<td>288</td>
<td>285</td>
</tr>
<tr>
<td>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures</td>
<td>119</td>
<td>126</td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>40</td>
<td>41</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>39</td>
<td>39</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
<td>158</td>
<td>152</td>
</tr>
<tr>
<td>Gross carrying amount of exposures with forbearance measures</td>
<td>285</td>
<td>126</td>
</tr>
<tr>
<td>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures</td>
<td>119</td>
<td>41</td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>39</td>
<td>39</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>158</td>
<td>152</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
<td>126</td>
<td>41</td>
</tr>
<tr>
<td>Gross carrying amount of exposures with forbearance measures</td>
<td>285</td>
<td>126</td>
</tr>
<tr>
<td>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures</td>
<td>119</td>
<td>41</td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>39</td>
<td>39</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>158</td>
<td>152</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
<td>126</td>
<td>41</td>
</tr>
<tr>
<td><strong>Loans and advances (including at amortised cost and fair value)</strong></td>
<td>288</td>
<td>285</td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>119</td>
<td>126</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>40</td>
<td>41</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
<td>39</td>
<td>39</td>
</tr>
<tr>
<td>Gross carrying amount of exposures with forbearance measures</td>
<td>158</td>
<td>152</td>
</tr>
<tr>
<td>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures</td>
<td>119</td>
<td>41</td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>39</td>
<td>39</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>158</td>
<td>152</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
<td>126</td>
<td>41</td>
</tr>
<tr>
<td>Gross carrying amount of exposures with forbearance measures</td>
<td>285</td>
<td>126</td>
</tr>
<tr>
<td>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures</td>
<td>119</td>
<td>41</td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>39</td>
<td>39</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>158</td>
<td>152</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
<td>126</td>
<td>41</td>
</tr>
<tr>
<td><strong>DEBT INSTRUMENTS other than HFT</strong></td>
<td>288</td>
<td>285</td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>119</td>
<td>126</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>40</td>
<td>41</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
<td>39</td>
<td>39</td>
</tr>
<tr>
<td>Gross carrying amount of exposures with forbearance measures</td>
<td>158</td>
<td>152</td>
</tr>
<tr>
<td>Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures</td>
<td>119</td>
<td>41</td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>39</td>
<td>39</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>158</td>
<td>152</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
<td>126</td>
<td>41</td>
</tr>
<tr>
<td><strong>Loan commitments given</strong></td>
<td>27</td>
<td>28</td>
</tr>
<tr>
<td>Of which non-performing exposures with forbearance measures</td>
<td>8</td>
<td>0</td>
</tr>
<tr>
<td>Of which on non-performing exposures with forbearance measures</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Collateral and financial guarantees received on exposures with forbearance measures</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

(1) For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30. 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 decreasing 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 credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - 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') 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.