Capital position CRD3 rules	31/12/2	2012	30/06/2	2013	References to COREP reporting
Capital position GND3 fules	Million EUR	% RWA	Million EUR	% RWA	References to COREF reporting
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u>) (+)	413		431		COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares
Of which: adjustment to valuation differences in other AFS assets (1) (-/+)	-7		-5		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-26		-26		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	0		0		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	387	10.7%	405	11.3%	
Of which: ordinary shares subscribed by government	68		76		Paid up ordinary shares subscribed by government
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		EBA/REC/2011/1
E) Other Existing government support measures (+)	0		0		
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	387	10.7%	405	11.3%	
G) Hybrid instruments not subscribed by government	0		0		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
H) Tier 1 Capital (F+G)	387	10.7%	405	11.3%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
I) RWA	3,623		3,573		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0		Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	0		0		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	60		60		Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	53		53		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	0		0		Articles 381 to 386 of CRR

Notes and definitions

Explanatory footnotes

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

		LTV 0/ ++ /6		Expo	sure values (as of	31/12/2012)					RWA (as of 31/12/2012)	**			Value adjus	stments and provision	ns (as of 31/12/2012) **	
couterparty countries		LTV % ** (as of 31/12/2012)	F-IR	В	A-IRB		STA		F-IRB		A-IRB	ST	A	F-IRI	В	A-IRB	ST	STA .
			Non-defaulted	Defaulted	Non-defaulted [Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	ed Non-defaulted	Defaulte	d Non-defaulted	Defaulted	Non-defaulted De	efaulted Non-defaulted	d Defaulte
	Central banks and central governments		-	-	-	-	1,503	-	-	-	-	- 15	-		-		-	
	Institutions		-	-	-	-	846	-	-	-	-	- 293	-		-		-	
	Corporates		-	-	-	-	2,571	156		-	-	- 1,439	16	61	-		-	
	Corporates - Of Which: Specialised Lending		-	-	-		-		-	-	-				-		- /////////////////////////////////////	
	Corporates - Of Which: SME		-	-	-		938	42	-	-	-	- 825	4	40	-		- (////////////////////////////////////	
	Retail		-	-	-	-	2,207	77	-	-	-	- 992	7	79	-		-	
	Retail - Secured on real estate property	66.0%	-	-	-	-	1,667	71	-	-	-	- 805	. 7	75	-		-	
	Retail - Secured on real estate property - Of Which: SME	64.0%	-	-	-	-	218	31		-		- 159	1 2	25	-		- /////////////////////////////////////	
BANK OF VALLETTA (BOV)	Retail - Secured on real estate property - Of Which: non-SME	67.0%		-	-	-	1,449	40	-	-	-	- 646		50	-		- /////////////////////////////////////	
	Retail - Qualifying Revolving		-	-	-	-	48	1	-	-	-	- 48		1	-		- /////////////////////////////////////	
	Retail - Other Retail		-	-	-	-	493	6	-	-	-	- 139		4	-		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: SME		-	-	-	-	68	3	-	-	-	- 32	!	2	-		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	425	3	-	-	-	- 107		2	-		- /////////////////////////////////////	
	Equity		-	-	-	-	72	-	-	-	-	- 72			-		-	
	Securitisation		-	-	-	-	-	-	-	-	-		-		-		- /////////////////////////////////////	
	Other non-credit obligation assets		-	-	-	-	1,055	-	-	-	-	- 167	-		-		-	
	TOTAL		0	0	0	0	8,256	233	0	0	0 0	2,979	2	40 -	0		0 -	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-	-	-	-			-	-		- /////////////////////////////////////	

Notes and definitions

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

** As explained in the Guidelines

		.=	Exp	osure values (as of 31/12/201	2) **		RWA (as of 31/12/2012) **		Value adjus	tments and provisions (as	of 31/12/2012) **
terparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Default	d Non-defaulted Defaulte	d Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defau
	Central banks and central governments				1,351			-	-		
	Institutions				4	-		2	-		
	Corporates				2,417	56 -		1,347 16	1		
	Corporates - Of Which: Specialised Lending				-	-			-		
	Corporates - Of Which: SME				938	42 -		825 4	0 -		
	Retail				2,207	77 -		992 7	9 -		
	Retail - Secured on real estate property	65.0%			1,667	71 -		805 7	5 -		
	Retail - Secured on real estate property - Of Which: SME	60.0%			218	31 -		159 2	5 -		. /////////////////////////////////////
	Retail - Secured on real estate property - Of Which: non-SME	66.0%			1,449	40 -		646 5	0 -		
Malta	Retail - Qualifying Revolving				48	1 -		48	1		
	Retail - Other Retail				493	6 -		139	-		
	Retail - Other Retail - Of Which: SME				68	3 -		32	2		. (((((((((((((((((((((((((((((((((((((
	Retail - Other Retail - Of Which: non-SME				425	3 -		107	2 -		
	Equity				72			72			· ////////////////////////////////////
	Securitisation				-				-		
	Other non-credit obligation assets				1,055			167	-		
	TOTAL		0 0	0 0	7,107	33 0 0	0 0	2,580 24	0 - 0	- 0	-
	Securitisation and re-securitisations positions deducted from capital *								- ////////////////////////////		

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

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

				Expo	sure values (as of 3	1/12/2012) **					RWA (as of 31/12/2012) *		Value adju	stments and provisions (as	s of 31/12/2012) **
nterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRI	В	A-IRB		STA		F-IRB		A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted D	efaulted Non	-defaulted l	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulter	d Non-defaulted Defaulted	d Non-defaulted Defaulted	Non-defaulted Defaulte	ed Non-defaulted Defau
	Central banks and central governments		-	-	-	-	-	-	-	-	-		-		-
	Institutions				-	-	166		-	-	-	- 33	-		-
	Corporates				-	-	4	-	-	-	-	- 2	-		-
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-	-		- /////////////////////////////////////		- /////////////////////////////////////
	Corporates - Of Which: SME Retail				-		-				-		-		-
	Retail - Secured on real estate property	0.0%			-	-				-	-				-
	Retail - Secured on real estate property - Of Which: SME	0.0%			-	-	-			-	-				-
Australia	Retail - Secured on real estate property - Of Which: non-SME	0.0%		-	-	-									- (////////////////////////////////////
Australia	Retail - Qualifying Revolving		-		-	-	-	-	-		-		- <i>((((((((((((((((((((((((((((((((((((</i>		- (////////////////////////////////////
	Retail - Other Retail			-	-	-	-	-	-	-			-		-
	Retail - Other Retail - Of Which: SME		-		-	-	-	-	-	-			- (////////////////////////////////////		- (////////////////////////////////////
	Retail - Other Retail - Of Which: non-SME		-		-	-	-	-	-	-	-		- /////////////////////////////////////		- /////////////////////////////////////
	Equity		-		-	-	-	-	-	-	•		- /////////////////////////////////////		- /////////////////////////////////////
	Securitisation		-		-	-	-	-	-	-	-		- /////////////////////////////////////		- /////////////////////////////////////
	Other non-credit obligation assets			-	-	-	-	-	-	-	-		- /////////////////////////////////////		-
	TOTAL		0	0	0	0	170	0	0	0	0 0	35 0	- 0	- 0	- 1
	Securitisation and re-securitisations positions deducted from capital *				-	-	-		-				- /////////////////////////////////////		- /////////////////////////////////////

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

** As explained in the Guidelines

		17/0/ #//	Exp	oosure values (as of 31/12/20	12) **		RWA (as of 31/12/2012) **	Value adjus	stments and provisions (as of 31/12/2012) **
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB	A-IRB	STA	F-IRB	A-IRB STA	F-IRB	A-IRB STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted Non-defaulted Defau	ed Non-defaulted Defaulted	Non-defaulted Defaulted Non-defaulted Defaulte
	Central banks and central governments							-	-
	Institutions				100 -		50	-	-
	Corporates				41 -		19	-	-
	Corporates - Of Which: Specialised Lending							- ///////////////////////	-
	Corporates - Of Which: SME								-
	Retail							-	-
	Retail - Secured on real estate property	0.0%						-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%						-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%							-
U.S.	Retail - Qualifying Revolving							-	-
	Retail - Other Retail							-	-
	Retail - Other Retail - Of Which: SME							-	- /////////////////////////////////////
	Retail - Other Retail - Of Which: non-SME							-	-
	Equity							-	-
	Securitisation							-	-
	Other non-credit obligation assets							-	-
	TOTAL		0 0	0 0	142 0	0 0	0 0 69 0	- 0	- 0 - 0
	Securitisation and re-securitisations positions deducted from capital *							-	-

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

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

		.=		Expo	sure values (as of 31/12/201	12) **				RWA (as of 31/1	12/2012) **		Value a	ljustments and provisions	(as of 31/12/2012) **
interparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IRB	STA		F-IRE	3	A-IRB		STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	ed Non-defaulted Default	ed Non-defaulted Defa	ulted Non-defaulted Defa
	Central banks and central governments		-	-		-	-	-	-	-	-	-	-	-	-
	Institutions		-	-		-	-	-	-	-	-	-	-	-	-
	Corporates		-	-		-	-	-		-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending		-	-		-		-		-		-	- /////////////////////////////////////	-	- /////////////////////////////////////
	Corporates - Of Which: SME		-	-		-		-		-		-	-	-	-
	Retail		-	-		-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-		-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-		-	-	-		-	-	-	-	-	-
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-		-		-		-		-	-	-	-
#N/A	Retail - Qualifying Revolving		-	-				-		-		-	-	- /////////////////////////////////////	-
	Retail - Other Retail		-	-		-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME		-	-			-			-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME		-	-		-	-	-	-	-	-	-	-	- 1	-
	Equity		-	-		-		-	-	-		-	-	- /////////////////////////////////////	-
	Securitisation		-	-		-	-	-		-	-	-	-	-	-
	Other non-credit obligation assets		-	-		-		-	-	-		-	-	-	-
	TOTAL		0	0	0 0	0	0	0	0	0	0	0 0	- 0		D -
	Securitisation and re-securitisations positions deducted from capital *		-	-		-	-	-		-	-		- /////////////////////////////////////	- /////////////////////////////////////	- /////////////////////////////////////

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

		170000	Exp	oosure values (as of 31/12/20	12) **		RWA (as of 31/12/2012) **		Value adjus	tments and provisions (a	s of 31/12/2012) **
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Default	ted Non-defaulted Defaulted
	Central banks and central governments				-				-		-
	Institutions								-		-
	Corporates								-		-
	Corporates - Of Which: Specialised Lending								-		-
	Corporates - Of Which: SME								-		-
	Retail								-		-
	Retail - Secured on real estate property	0.0%							-		-
	Retail - Secured on real estate property - Of Which: SME	0.0%							-		-
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%							-		-
#N/A	Retail - Qualifying Revolving								-		-
	Retail - Other Retail								-		-
	Retail - Other Retail - Of Which: SME								-		-
	Retail - Other Retail - Of Which: non-SME								-		-
	Equity								-		-
	Securitisation								-		-
	Other non-credit obligation assets						-	-	-		-
	TOTAL		0 0	0 0	0 0	0 0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *								-		-

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

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

** As explained in the Guidelines

2. CREDIT RISK as of 31 December 2012

				Exposu	re values (as of 31/12	/2012) **				RWA (as of 31/12/2012)) **			Value adjust	tments and provisions	(as of 31/12/2012) **
erparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB		A-IRB	٤	TΑ	F-IRI	В	A-IRB		STA	F-IRE		A-IRB	STA
			Non-defaulted	Defaulted N	Ion-defaulted Defaul	ted Non-defaulte	d Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	ted Non-def	aulted Defaulte	ed Non-defaulted	Defaulted	Non-defaulted Defau	ulted Non-defaulted [
	Central banks and central governments		-	-	-	-		-	-	-	-	-	-	-		-
	Institutions		-	-	-	-	-		-	-	-	-	-	-		-
	Corporates		-	-	-	-			-	-	-	-	-	-		-
	Corporates - Of Which: Specialised Lending		-	-	-	-		-	-	-	-	-	-	-		- (////////////////////////////////////
	Corporates - Of Which: SME Retail		-	-	-	-		-	-	-	-	-	-	-		
	Retail - Secured on real estate property	0.0%		-	-				-	-	-	-	-			
	Retail - Secured on real estate property - Of Which: SME	0.0%		-	-				-	-	-	-	-	-		-
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-		-	-	-		-	-	-		-
	Retail - Qualifying Revolving		-	-	-	-		-	-	-	-	-	-	-		- (////////////////////////////////////
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-
	Retail - Other Retail - Of Which: SME		-		-	-			-	-	-	-	-	-		- /////////////////////////////////////
	Retail - Other Retail - Of Which: non-SME Equity		-	-	-	-		-	-	-	-	-	-			
	Securitisation			-	-				-	-	-	-	-	-		-
	Other non-credit obligation assets		-	-	-	-	-		-	-	-	-	-	-		-
	TOTAL		0	0	0 0	0	0	0	0	0 0	0	0	-	0	- (o -
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-	-		-	-	- /////////////////////////////////////			- /////////////////////////////////////

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

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

				Ехр	osure values (as	of 31/12/201	2) **			RWA (as of 31	/12/2012) **			,	Value adjustments and	provisions (as	of 31/12/2012) **	
nterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IR	В	STA	F-II	≀В	A-IR	В	STA		F-IRB		A-IRB	STA	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	d Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defau	Ited Defaulted	d Non-defaulted	Default
	Central banks and central governments		-	-	-	-	-		-	-	-	-	-		-		-	l
	Institutions		-	-			-		-	-	-	-	-		-		-	1
	Corporates		-	-	-	-	-		-		-	-	-		-		-	
	Corporates - Of Which: Specialised Lending		-		-		-			-		-			- (////////		-	
	Corporates - Of Which: SME		-	-	-	-	-		-	-	-	-	-		- /////////////////////////////////////		-	
	Retail		-	-	-	-	-		-	-	-	-	-		- /////////		-	
	Retail - Secured on real estate property	0.0%	-	-	-	-	-		-	-	-	-	-		- /////////////////////////////////////		-	ı
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-			-		-	-	-	-	-		-		-	
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-		-		-		-	-		-			- /////////////////////////////////////		-	
	Retail - Qualifying Revolving		-		-	-	-			-		-			- /////////////////////////////////////		- (////////////////////////////////////	
	Retail - Other Retail		-	-	-	-	-		-	-	-	-	-		-		-	
	Retail - Other Retail - Of Which: SME		-	-	-	-	-		-		-	-			- \(\(\(\(\(\(\) \) \)		- (////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		-	-		-	-		-		-	-			- \(\(\) \(\) \(\)		- (////////////////////////////////////	
	Equity		-	-	-	-	-		-	-	-	-	-		- /////////////////////////////////////		-	
	Securitisation		-	-	-		-		-	-	-	-	-		- ////////		-	
	Other non-credit obligation assets		-	-	-	-	-		-	-	-	-	-		-		-	
	TOTAL		0	0	0	0	0 0	0	0	0	0	0	0	-	0	- 0	-	
	Securitisation and re-securitisations positions deducted from capital *		-		-					-		-	-		- /////////////////////////////////////		-	

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

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

				Exp	osure values (as	of 31/12/201	2) **				RWA (as of 3	1/12/2012) **			v	alue adjustments and pr	ovisions (as	of 31/12/2012) **	
terparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IRE	3	ST	A	F-IF	≀В	A-II	₹В	STA		F-IRB	A-l	RB	ST	Α
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted [Defaulted	Non-defaulted	Defaulted Non-defaulte	d Defaulted	l Non-defaulted	Defa
	Central banks and central governments		-	-	-	-		-	-	-		-	-	-		-		-	
	Institutions		-	-	-	-		-	-	-		-	-			-		-	
	Corporates		-	-	-	-		-		-		-	-			-		-	
	Corporates - Of Which: Specialised Lending		-	-	-				-	-		-	-			- /////////////////////////////////////		-	
	Corporates - Of Which: SME		-	-	-				-	-		-	-			- /////////////////////////////////////		- /////////////////////////////////////	4
	Retail		-	-	-	-		-	-	-		-	-	-		-		-	
	Retail - Secured on real estate property	0.0%	-	-	-	-		-	-	-		-	-	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-			-	-	-		-	-	-		-		-	
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%						-								- /////////////////////////////////////		-	1
****A	Retail - Qualifying Revolving		-	-	-			-	-	-		-	-			- /////////////////////////////////////		-	1
	Retail - Other Retail		-	-		-		-		-		-	-			-		-	
	Retail - Other Retail - Of Which: SME		-	-	-	-		-	-	-		-	-			- /////////////////////////////////////		- /////////////////////////////////////	4
	Retail - Other Retail - Of Which: non-SME		-	-	-	-		-	-	-		-	-			- /////////////////////////////////////		-	á
	Equity		-	-	-	-		-	-	-		-	-	-		-		-	
	Securitisation		-	-	-		-	-	-	-	-	-	-	-		-		-	
	Other non-credit obligation assets		-	-	-	-		-		-		-	-	-		-		-	
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	- 0	-	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-			-					-			- /////////////////////////////////////		-	

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

			E	cposure values (as of 31/12/20	112) **		RWA (as of 31/12/2012) **		Value adjus	stments and provisions (as	of 31/12/2012) **
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulte	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	ed Non-defaulted Defaulted
	Central banks and central governments		-						-		-
	Institutions		-						· ////////////////////////////////////		-
	Corporates		-						-		-
	Corporates - Of Which: Specialised Lending		-						-		-
	Corporates - Of Which: SME		-						-		-
	Retail		-						-		-
	Retail - Secured on real estate property	0.0%	-								-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-						-		-
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-						-		-
	Retail - Qualifying Revolving		-						-		-
	Retail - Other Retail		-						-		-
	Retail - Other Retail - Of Which: SME		-						-		-
	Retail - Other Retail - Of Which: non-SME		-		-				-		-
	Equity		-				. - -		-		-
	Securitisation		-						-		-
	Other non-credit obligation assets		-						-		-
	TOTAL		0 0	0 0	0 0	0 0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-						-		-

Notes and definitions

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

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

**As explained in the Guidelines

				Ехр	osure values (as of 31	/12/2012) **				RWA (as of 31/12/2012) *		Value a	djustments and provisions (as	of 31/12/2012) **
nterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IRB		STA	F-IR	В	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted De	aulted Non-defa	ulted Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulted	d Non-defaulted Defau	Ited Non-defaulted Defaulte	d Non-defaulted Default
	Central banks and central governments		-	-	-	-		-	-	-		-	-	-
	Institutions		-	-	-	-		-	-	-	-	-	-	-
	Corporates		-	-	-	-		-	-			-	-	-
	Corporates - Of Which: Specialised Lending		-	-	-	-		-	-	-		-	-	-
	Corporates - Of Which: SME		-		-	-		-		-		-	-	-
	Retail		-	-	-	-		-	-	-		-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-		-		-		-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-		-		-		-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-		-	-	-		-	-	-
#N/A	Retail - Qualifying Revolving		-	-	-	-		-	-	-		-	-	-
	Retail - Other Retail		-	-	-	-		-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME		-	-	-	-		-	-	-		-	- (////////////////////////////////////	-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-		-	-	-		-	-	-
	Equity		-	-	-	-		-	-	-		-	-	-
	Securitisation		-	-	-	-		-	-	-		-	-	-
	Other non-credit obligation assets		-	-	-			-	-	-		-	-	-
	TOTAL		0	0	0	0 0	0	0	0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-		-	-		-		-		-	-	-

Notes and definitions

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

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

**As explained in the Guidelines

				Exposur	re values (as	of 30/06/2013) *					RWA (as of 30/	06/2013) **				Value adjustm	ents and provis	sions (as of 3	30/06/2013) **
uterparty countries		LTV % ** (as of 30/06/2013)	F-IRI	В	A-IRE	В	STA		F-IRE	3	A-IRE	3	STA		F-IRE	В	A-IRB		STA
			Non-defaulted	Defaulted No	lon-defaulted	Defaulted N	lon-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted E
	Central banks and central governments		-	-	-	-	1,646	-		-	-	-	12	-		-		-	
	Institutions		-	-	-	-	796	-		-		-	276	-		-		-	
	Corporates		-	-		-	1,786	140		-		-	1,402	147		-		-	
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-		-	-			-		-	
	Corporates - Of Which: SME		-	-	-	-	907	34	-	-		-	796	32		-		-	
	Retail		-	-		-	2,244	86		-		-	1,037	88		-		-	
	Retail - Secured on real estate property	66.0%	-	-		-	1,691	78	-	-		-	814	82		-		-	
	Retail - Secured on real estate property - Of Which: SME	63.0%	-	-		-	215	33		-		-	157	26		-		-	
NK OF VALLETTA (BOV)	Retail - Secured on real estate property - Of Which: non-SME	66.0%		-	-	-	1,476	45		-		-	657	56		-		-	
	Retail - Qualifying Revolving		-	-	-	-	48	1		-		-	48	1		- /		-	
	Retail - Other Retail		-	-	-	-	505	7		-		-	175	6		-		-	
	Retail - Other Retail - Of Which: SME		-	-	-	-	72	3		-		-	36	3		- (/		-	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	433	3		-		-	139	3		- //		-	
	Equity		-	-	-	-	77		-	-		-	77			-		-	
	Securitisation		-			-		-		-		-	-	-		-		-	
	Other non-credit obligation assets		-	-	-	-	1,016	-		-	-	-	155	-		-		-	
	TOTAL		0	0	0	0	7,565	226	0	0	0	0	2,958	236	-	0	-	0	-
	Securitisation and re-securitisations positions deducted from capital *		-			-				-		-	-			-		-	

Notes and definitions

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

As explained in the Guidelines

			Ехр	osure values (as of 30/06/201	13) **			RWA (as of 30	0/06/2013) **			Value adjus	stments and provision	ns (as of 30/06/2013) **
erparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA		F-IRB	A-IR	₹B	STA	F-II	В	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted	Non-defaulted E	efaulted Non-defaulted
	Central banks and central governments				1,471	-	-		-	-	-	-		-
	Institutions				4	-	-		-	2	-	-		-
	Corporates				1,608	140	-		-	1,296	147	-		-
	Corporates - Of Which: Specialised Lending				-		-		-	-	- /////////////////////////////////////	-		-
	Corporates - Of Which: SME				907	34	-			796	32	-		-
	Retail				2,244	86	-		-	1,037	88	-		-
	Retail - Secured on real estate property	65.0%			1,691	78			-	814	82	-		-
	Retail - Secured on real estate property - Of Which: SME	59.0%			215	33			-	157	26	-		-
	Retail - Secured on real estate property - Of Which: non-SME	66.0%			1,476	45		-	-	657	56	-		-
Malta	Retail - Qualifying Revolving				48	1	-	-	-	48	1	-		-
	Retail - Other Retail				505	7	-	-	-	175	6	-		-
	Retail - Other Retail - Of Which: SME				72	3				36	3	-		-
	Retail - Other Retail - Of Which: non-SME				433	3	-	-	-	139	3	-		-
	Equity				77		-		-	77	- /////////////////////////////////////	-		-
	Securitisation				-	-	-		-	-	-	-		-
	Other non-credit obligation assets				1,016	-	-		-	155	-	-		-
	TOTAL		0 0	0 0	6,420	226	0 0	0	0	2,567	236 -	0	-	0 -
	Securitisation and re-securitisations positions deducted from capital *					-					. /////////////////////////////////////			- /////////////////////////////////////

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

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

				Exp	oosure values (as	of 30/06/201	3) **				RWA (as of 30/06/20	013) **				Value adjustme	ents and provis	sions (as of	30/06/2013) **	
rparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	3	A-IR	В	STA		F-IRE	1	A-IRB		STA		F-IRI	3	A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Def	aulted N	Non-defaulted	Defaulted	Non-defaulted	Defaulted N	Non-defaulted	Defaulted	Non-defaulted	Default
	Central banks and central governments		-	-	-	-	1	-	-	-	-	-	0	-		-		-		
	Institutions		-	-	-	-	150	-		-	-	-	32	-		-		-		
	Corporates		-	-	-	-	6			-	-	-	2	-		-		-		
	Corporates - Of Which: Specialised Lending		-		-		-	-	-	-	-	-		-		-		-		
	Corporates - Of Which: SME		-		-	-	-	-	-	-	-	-	-	-		- //		-		
	Retail		-		-	-			-	-	-	-		-		-		-		
	Retail - Secured on real estate property	0.0%	-	-	-	-	-		-	-	-	-		-		- //		-		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		- //		-		
Australia	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	0.0%	-			-	-		-	-	-	-		-		- //		-		
	Retail - Other Retail		-	-		-	-	-		-	-	-		-		-		-		
	Retail - Other Retail - Of Which: SME		-		-		-		-	-	-	-				- //		-		
	Retail - Other Retail - Of Which: non-SME		-		-		-		-		-	-		-		-		-		
	Equity Securitisation		-		-		-	-	-		-	-		-		- //		-		
	Other non-credit obligation assets		-	-	-		-	-	-	-	-	-	-	-		-		-		
	TOTAL		0	0	0	0	157	0	0	0	0	0	34	0	-	0	-	0	-	
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-	-	-			-				- //		-		

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

** As explained in the Guidelines

		. =	Exp	osure values (as of 30/06/20	13) **		RWA (as of 30/06/2013) **		Value adjus	tments and provisions (as o	of 30/06/2013) **
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted
	Central banks and central governments								-	-	
	Institutions				91 -			45 -	-	-	
	Corporates				37 -			17 -	-	-	
	Corporates - Of Which: Specialised Lending								-	-	
	Corporates - Of Which: SME								-	-	
	Retail								-	-	
	Retail - Secured on real estate property	0.0%							-	-	
	Retail - Secured on real estate property - Of Which: SME	0.0%							-	-	
U.S.	Retail - Secured on real estate property - Of Which: non-SME	0.0%							-	-	
0.5.	Retail - Qualifying Revolving								-	-	
	Retail - Other Retail								-	-	
	Retail - Other Retail - Of Which: SME							-	-	-	
	Retail - Other Retail - Of Which: non-SME								-	-	
	Equity								-	-	
	Securitisation								-	-	
	Other non-credit obligation assets								-	-	
	TOTAL		0 0	0 0	128 0	0 0	0 0	62 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *								-	-	

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

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

2. CREDIT RISK as of 30 June 2013

				Exposure	e values (as of 30/06	2013) **			F	RWA (as of 30/06/20	13) **			Value adjust	tments and provisions	(as of 30/06/2013) **	
terparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IRB	s	TΑ	F-IR	В	A-IRB		STA	F-IRB		A-IRB	ST	STA
			Non-defaulted	Defaulted No	on-defaulted Default	ed Non-defaulte	d Defaulted	Non-defaulted	Defaulted I	Non-defaulted Defa	ulted Non-	defaulted Default	ed Non-defaulted	Defaulted	Non-defaulted Defa	ulted Non-defaulted	l Def
	Central banks and central governments		-	-	-	-		-	-	-	-	-	-	-		-	
	Institutions		-	-	-	-	-	-	-	-	-	-	-	-		-	
	Corporates		-	-	-	-			-	-	-	-	-	-		-	
	Corporates - Of Which: Specialised Lending		-	-	-	-		-	-	-	-		-	-		- (////////////////////////////////////	
	Corporates - Of Which: SME		-	-	-	-		-	-	-		-	-	-		-	#
	Retail		-	-	-	-		-	-	-	-	-	-	-		- /////////////////////////////////////	<u> </u>
	Retail - Secured on real estate property	0.0%	-	-	-	-		-	-	-	-	-	-	-		-	4
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-	
#N/A	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	0.0%	-	-	-	-			-	-	-	-	-	-		-	<i></i>
	Retail - Qualifying Revolving Retail - Other Retail				-					-			-	-		-	
	Retail - Other Retail - Of Which: SME		-	-	-	-		-	-	-	-	-	-	-			
	Retail - Other Retail - Of Which: non-SME		-	-	-	-		-	-	-	-	-	-	-		- /////////////////////////////////////	
	Equity		-	-	-	-		-	-	-	-	-	-	-		- (////////////////////////////////////	4_
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		-	4
	Other non-credit obligation assets		-	-	-	-		-	-	-	-	-	-	-		- /////////////////////////////////////	
	TOTAL		0	0	0 0	0	0	0	0	0	0	0 0	-	0	-	0 -	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-	-			-	-	-		- /////////////////////////////////////	

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

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

			Exp	osure values (as of 30/06/20	13) **		RWA (as of 30/06/2013) **	١	alue adjustments and provisior	s (as of 30/06/2013) **
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	d Non-defaulted Defaulted Non-default	ed Defaulted Non-defaulted	Defaulted Non-defaulted De	faulted Non-defaulted Defaulted
	Central banks and central governments					-			-	-
	Institutions					-			-	-
	Corporates					-			-	-
	Corporates - Of Which: Specialised Lending					-			-	-
	Corporates - Of Which: SME					-		-	-	-
	Retail					-			-	-
	Retail - Secured on real estate property	0.0%				-			-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%				-			-	-
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%				-			-	-
mva	Retail - Qualifying Revolving					-			-	-
	Retail - Other Retail					-		-	-	-
	Retail - Other Retail - Of Which: SME					-			-	-
	Retail - Other Retail - Of Which: non-SME					-			-	-
	Equity					-			-	-
	Securitisation					-			-	-
	Other non-credit obligation assets					-		-	-	-
	TOTAL		0 0	0 0	0 0	0 0	0 0 0	0 -	0 -	0 - 0
	Securitisation and re-securitisations positions deducted from capital *					-			-	-

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

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

** As explained in the Guidelines

				Exp	oosure values (as	of 30/06/201	3) **				RWA (as of 30	0/06/2013) **				Value adjus	stments and pro	visions (as o	f 30/06/2013) **
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IR	В	STA		F-IR	В	A-IR	В	ST.	A	F-IR	В	A-IR	В	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Default
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Institutions		-			-	-	-		-		-	-	-		-		-	
	Corporates				-	-	-	-		-		-		-		-		-	
	Corporates - Of Which: Specialised Lending		-		-	-	-		-				-			-		-	
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-			-		-	
	Retail		-		-	-	-	-	-	-	-		-	-		-		-	
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-			-	-			-		-	
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-			-			-	-						-		-	
	Retail - Qualifying Revolving		-			-	-		-	-		-	-	-		-		-	
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Other Retail - Of Which: SME			-	-	-		-		-		-	-	-		-		-	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Equity		-		-		-	-	-				-			-		-	
	Securitisation		-	-	-	-	-	-	-		-		-			-		-	
	Other non-credit obligation assets		-	-	-	-	-	-	-	-		-	-	-		-		-	
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-	-	-	-	-	-			-		-	

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

				Ехр	osure values (as	of 30/06/20	3) **			RWA (as of 30/06/2	013) **				Value adjustments and	provisions (a	of 30/06/2013) **	
unterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IF	В	STA	F-	IRB	A-IRB		STA		F-IRE	3	A-IRB	Sī	STA AT
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaul	ed Non-defaulte	d Defaulted	Non-defaulted De	faulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defau	ted Default	ed Non-defaulted	Defaulte
	Central banks and central governments		-	-	-	-	-	-		-	-	-	-		-		-	
	Institutions		-	-		-	-	-		-	-	-	-		-		-	
	Corporates		-	-	-	-	-	-		-	-	-	-		-		-	
	Corporates - Of Which: Specialised Lending		-		-		-	-		-	-	-			-		-	
	Corporates - Of Which: SME		-	-	-		-	-		-	-	-			- /////////////////////////////////////		-	
	Retail		-	-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-		-	-	-	-		-		-	
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-		-		-	-		-	-	-			-		-	
	Retail - Qualifying Revolving		-	-	-	-	-	-		-	-	-			- /////////////////////////////////////		- /////////////////////////////////////	
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-			- (((((((((((((((((((((((((((((((((((((-	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-			- /////////////////////////////////////		-	
	Equity		-		-	-	-	-	-	-	-	-	-		-		-	
	Securitisation		-	-	-	-	-	-		-	-	-			-		-	
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-		-		-	
	TOTAL		0	0	0	0	0 0	0	0	0	0	0	0	-	0	- 0	-	. 0
	Securitisation and re-securitisations positions deducted from capital *		-		-			-		-	-	-			- /////////////////////////////////////		-	

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

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

		. =		Exp	oosure values (as	of 30/06/201	3) **				RWA (as of 30	0/06/2013) **				Value adjus	tments and prov	risions (as of	30/06/2013) **	
terparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRI	В	A-IR	3	STA		F-IRI	В	A-IF	≀В	ST.	A	F-IR	В	A-IR	В	STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Institutions					-	-			-	-	-	-	-		-		-		
	Corporates		-	-	-	-	-		-	-	-	-	-	-		-		-		
	Corporates - Of Which: Specialised Lending		-		-		-		-	-	-		-			-		-		
	Corporates - Of Which: SME		-	-	-	-		-	-	-	-	-	-	-		-		-		
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Secured on real estate property	0.0%	-		-	-	-		-	-	-	-	-	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%				-		-				-		-		-		-		
#N/A	Retail - Qualifying Revolving		-		-		-		-		-	-	-			-		-		
	Retail - Other Retail				-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Other Retail - Of Which: non-SME		-	-		-		-		-	-	-		-		-		-		
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Securitisation				-		-		-		-		-			-		-		
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *					-				-		-	-	-		-		-		

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

			Ex	posure values (as of 30/06/20	13) **		RWA (as of 30/06/2013) **		Value adjus	stments and provisions (as	of 30/06/2013) **
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	l Non-defaulted Defaulted
	Central banks and central governments		-						-		-
	Institutions								-		-
	Corporates		-						-		-
	Corporates - Of Which: Specialised Lending								-		-
	Corporates - Of Which: SME								-		-
	Retail		-						-		-
	Retail - Secured on real estate property	0.0%	-						-		-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-						-		-
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-						-		-
	Retail - Qualifying Revolving		-								-
	Retail - Other Retail								-		-
	Retail - Other Retail - Of Which: SME		-						-		-
	Retail - Other Retail - Of Which: non-SME		-						- /////////////////////////////////////		-
	Equity								-		-
	Securitisation		-						-		-
	Other non-credit obligation assets		-						-		-
	TOTAL		0 0	0 0	0 0	0 0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *		_						- ////////////////////////////		- /////////////////////////////////////

Notes and definitions

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

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

**As explained in the Guidelines

2.	CKE	ווט	RIS
-00	of 20	luno	2012

				Ехр	osure values (as of 30/06/201	3) **				RWA (as of 30	(06/2013) **			Value adjus	stments and provi	sions (as of 30/06/2013) **	
unterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	RB	A-IRB	STA		F-IRB		A-IR	В	STA	F-IR	В	A-IRE		STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defau	ted Non-	defaulted [Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	ed Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defaulte	ed Defaulte
	Central banks and central governments		-	-		-	-	-	-	-	-	-	-	-		-	
	Institutions		-	-		-	-	-	-	-	-	-	-	-		-	
	Corporates		-	-		-	-	-	-	-	-	-	-	-		-	
	Corporates - Of Which: Specialised Lending		-			-	-	-	-	-	-	-	-	-		-	
	Corporates - Of Which: SME		-	-		-	-	-	-	-	-	-	-	-		- (////////////////////////////////////	
	Retail		-	-		-	-	-	-	-	-	-	-	-		-	
	Retail - Secured on real estate property	0.0%	-	-		-	-	-	-	-	-	-	-	-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-		-	-	-	-	-	-	-	-	-		- (////////////////////////////////////	
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-		-	-	-	-	-	-	-	-	-		- /////////////////////////////////////	
#N/A	Retail - Qualifying Revolving		-			-	-	-		-	-	-	-	-		- /////////////////////////////////////	
	Retail - Other Retail		-	-		-	-	-	-	-	-	-	-	-		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: SME		-			-	-	-		-	-	-	-	-		- (////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		-	-		-	-	-	-	-	-	-	-	-		-	
	Equity		-	-		-	-	-	-	-	-	-	-	-		- /////////////////////////////////////	
	Securitisation		-	-		-	-	-	-		-	-	-	-		-	
	Other non-credit obligation assets		-	-		-	-	-		-	-	-	-	-		-	
	TOTAL		0	0	0 0	0 0		0	0	0	0	0 0	-	0	-	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-		-	-	-	-	-	-	-	-	-		- /////////////////////////////////////	

- Notes and definitions

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

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

 **As explained in the Guidelines

- Explanationy footnotes
 1. LTV ratio are calculated per property by dividing the sum of encumbered amounts to the market value of the property. At account level where more then one property was linked with an account, the LTV was calculated by taking the weighted average of the LTVs related to the properties attached with that account.
- 2. Since Bank of Valletta p.l.c. allocates capital in accordance with the Standardised Approach, exposures were mapped into the IRB exposures classes as per mapping provided. Advances to SMEs and advances secured by real estate which exceed the €1 million threshold as per CRR have been classified under Corporates.

3. SECURITISATION SUMMARY

MT046 BANK OF VALLETTA (BOV)

(in million Euro)

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

Explanatory footnotes

(in million Euro)

	31/12	/2012	30/06/2013 TOTAL RISK EXPOSURE AMOUNT		
	TOTAL RISK AMO				
	SA	IM	SA	IM	
Traded Debt Instruments	0	0	0	0	
TDI - General risk	0	0	0	0	
TDI - Specific risk	0	0	0	0	
Equities	0	0	0	0	
Equities - General risk	0	0	0	0	
Equities - Specific risk	0	0	0	0	
Foreign exchange risk	16	0	2	0	
Commodities risk	0	0	0	0	

Explanatory footnotes

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

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

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

(in million Euro)									
Pecidual Maturity			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	France	0	0	0	0	0	0	0	0
[3Y - 5Y]	Fiance	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Germany	4	0	4	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		5	0	5	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Greece	0	0	0	0	0	0	0	0
[3Y - 5Y]	0.0000	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Hungary –	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		2	0	2	0	2	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		2	0	2	0	2	0	0	0

(in million Euro)									
Pecidual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y]	iceianu	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	7	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Ireland	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		7	0	7	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		4	0	4	0	0	0	0	0
[1Y - 2Y]		2	0	2	0	0	0	0	0
[2Y - 3Y]	Italy	0	0	0	0	0	0	0	0
[3Y - 5Y]	nary	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		6	0	6	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Latvia –	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
Residual Maturity			ET LONG EXPOSURES the gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
vesiduai maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y]	Liechtenstein	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		3	0	<u>3</u> 0	0	0	0	0	0
[3W - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Lithuania	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		3	Ŏ	3	0	Ŏ	Ö	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y]	Luxombourg	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0 26	0	0 26	0	0	0	0	0
[0 - 3M] [3M - 1Y]		13	0	13	21 7	0	0	0	0
[3M - 1Y] [1Y - 2Y]		135	0	135	52	69	0	0	0
[2Y - 3Y]	Malta	51	0	51	15	0	0	0	0
[3Y - 5Y]		210	0	210	50	55	0	0	0
[5Y - 10Y]		304	0	304	45	49	0	0	0
[10Y - more]		15	0	15	10	5	0	0	0
Total		754	Ů	754	199	178	0	0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	(long) net of cash short po	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Norway	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		2	0	2	0	2	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		1	0	1	0	0	0	0	0
[2Y - 3Y]	Poland	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		<u>2</u> 6	0	<u>2</u> 6	0	0 6	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		11	0	11	0	8	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Portugal	3	0	3	0	3	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		3	0	3	0	3	0	0	0

(in million Euro)									
Residual Maturity			T LONG EXPOSURES te gross of provisions) (1)	(gross exposures	(long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y]	Romania	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		2	0	2	0	0	0	0	0
[3Y - 5Y]	Slovakia	0	0	0	0	0	0	0	0
[5Y - 10Y]		6	0	6	0	6	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		8	0	8	0	6	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Slovenia	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Spain –	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			CT LONG EXPOSURES are gross of provisions) ⁽¹⁾	(gross exposures	(long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Sweden	0	0	0	0	0	0	0	0
[3Y - 5Y]	Oweden	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	United Kingdom	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Australia	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0 0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Canada	0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		4	0	4	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		4	0	4	0	0	0	0	0

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

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

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

MT046 BANK OF VALLETTA (BOV)

in million Euro)

Residual Maturity		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposures	s (long) net of cash short po	ECT POSITIONS sitions of sovereign debt to a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Africa	0	0	0	0	0	0	0	0
[3Y - 5Y]	Amca	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Others	0	0	0	0	0	0	0	0
[3Y - 5Y]	Others	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

	TOTAL EEA 30	805	0	805	199	200	0	0	0
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Notes and definitions

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

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

(in million Euro)										
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short po	EECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)		
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	
[0 - 3M]		0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	
[2Y - 3Y]	Czech Republic	0	0	0	0	0	0	0	0	
[3Y - 5Y]	0200111000000	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	
[10Y - more] Total		0	0	0 0	0	0 0	0	0 0	0	
[0 - 3M]		0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	
[3Y - 5Y]	Denmark	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	
[0 - 3M]		0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	
[2Y - 3Y] [3Y - 5Y]	Estonia	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	
[0 - 3M]		0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	
[2Y - 3Y]	Finland	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	
[10Y - more] Total		0	0	0	0	0	0	0	0	
lotai		U	U	U	U	U	U	U	U	

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	France	0	0	0	0	0	0	0	0
[3Y - 5Y]	rianco	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		2	0	2	0	0	0	0	0
[2Y - 3Y]		3	0	3	0	0	0	0	0
[3Y - 5Y]	Germany	1	0	1	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		6	0	6	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Greece	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y] [10Y - more]		0	0 0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	I I man	2	0	2	0	2	0	0	0
[3Y - 5Y]	Hungary	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		2	0	2	0	2	0	0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y]	100.0.10	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0 0	0 0	0	0 0	0 0	0 0	0 0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		7	0	7	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Ireland	0	0	0	0	0	0	0	0
[3Y - 5Y]	ireiand	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		7	0	7	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		2	0	2	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Italy	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		2	0	2	0	0	Ö	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Latvia –	0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Latvia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			et LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short po	EECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y]	Liechtenstein	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Lithuania	0	0	0	0	0	0	0	0
[51 - 31] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		Ö	0	0	Ů	Ů	Ö	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y]	Luxornbourg	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		33 39	0	33 39	33 33	0	0	0	0
[3M - 1Y] [1Y - 2Y]		137	0	137	52	68	0	0	0
[2Y - 3Y]		47	0	47	13	0	0	0	0
[3Y - 5Y]	Malta	312	0	312	50	56	0	0	0
[51 - 31] [5Y - 10Y]		266	0	266	80	51	0	0	0
[10Y - more]		16	0	16	11	5	0	0	0
Total		851	0	851	273	180	0	0	0

(in million Euro)									
Decidual Meturity			ET LONG EXPOSURES ue gross of provisions) (1)	(gross exposure	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y]	ricinchanas	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0 - 3M]		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Norway	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		1	0	1	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Poland	2	0	2	0	0	0	0	0
[3Y - 5Y]		6	0	6	0	6	0	0	0
[5Y - 10Y] [10Y - more]		0	0	0	0	0	0	0	0
Total		9	0	9	0	6	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		3	0	3	0	3	0	0	0
[2Y - 3Y]	Portugal –	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		3	0	3	0	3	0	0	0

(in million Euro)										
			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposure	s (long) net of cash short po	EECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)		
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	
[0 - 3M]		0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	
[2Y - 3Y]	Romania	0	0	0	0	0	0	0	0	
[3Y - 5Y]	rtorriarna	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	
[10Y - more] Total		0	0	0	0	0 0	0	0 0	0	
10tai 10 - 3M 1		0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	
[1Y - 2Y]		2	0	2	0	0	0	0	0	
[2Y - 3Y]	a	0	0	0	0	0	0	0	0	
[3Y - 5Y]	Slovakia	0	0	0	0	0	0	0	0	
[5Y - 10Y]		6	0	6	0	6	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	
Total		8	0	8	0	6	0	0	0	
[0 - 3M]		0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	
[2Y - 3Y] [3Y - 5Y]	Slovenia	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	
[0 - 3M]		0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	
[2Y - 3Y]	Spain	0	0	0	0	0	0	0	0	
[3Y - 5Y]	Opani.	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short po	EECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Sweden	0	0	0	0	0	0	0	0
[3Y - 5Y]	Owodon	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
1 22 27 1		0	0	0	0	0	0	0	0
[3Y - 5Y]	United Kingdom	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Australia	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0 0	0 0	0 0	0 0	0 0	0 0	0 0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Canada –	4	0	4	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		4	0	4	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES to gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y]	riong Rong	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Japan	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	U.S.	0	0	0	0	0	0	0	0
[3Y - 5Y]	0.0.	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]	Switzerland -	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
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(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposure	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other advanced	0	0	0	0	0	0	0	0
[2Y - 3Y]	economies non	0	0	0	0	0	0	0	0
[3Y - 5Y]	EEA	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other Central	1	0	1	0	1	0	0	0
[2Y - 3Y]	and eastern	0	0	0	0	0	0	0	0
[3Y - 5Y]	Europe	0	0	0	0	0	0	0	0
[5Y - 10Y]	countries non EEA	0	0	0	0	0	0	0	0
[10Y - more]	EEA	0	0	0	0	0	0	0	0
Total		1	0	1	0	1	0	0	0
[0 - 3M]	- Middle East	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y] [3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	Latin America	0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Caribbean	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)

MT046 BANK OF VALLETTA (BOV)

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

TOTAL EEA 30 888 0	888	273	196	0	0	0
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Notes and definitions

[2Y - 3Y]

[3Y - 5Y]

[5Y - 10Y]

[10Y - more]

Total

[0-3M]

[3M - 1Y

[1Y-2Y]

[2Y - 3Y]

[3Y - 5Y]

[5Y - 10Y

[10Y - more]

Total

Africa

Others

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

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

Explanatory footnotes

(in million Euro)

	31/12/2012	30/06/2013
RWA for credit risk	3,219	3,194
RWA Securitisation and re-securitisations	0	0
RWA Other credit risk	3,219	2,880
RWA for market risk	16	2
RWA for operational risk	388	377
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA (1)	3,623	3,573

Explanatory footnotes