Composition of capital as of 30 September 2011 (CRD3 rules)

Name of the bank: IT043 BANCO POPOLARE - S.C.

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Capital position CRD3 rules	Million EUR	% RWA	References to COREP reporting
A) Common equity before deductions (Original own funds without hybrid instruments			COREP CA 1.1 - hybrid instruments and government support measures other than
and government support measures other than ordinary shares) (+)	6,712		ordinary shares
Of which: (+) eligible capital and reserves	12,211		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-5,282		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	-45		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-676		COREP CA 1.3.T1* (negative amount)
-,			Total of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/E0
Of which: (-) deductions of participations and subordinated claims	-676		and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in
			line 1.3.T1*)
			COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	0		banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive
			2006/48/EC)
			As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	0		1.3.T1*)
C) Common equity (A+B)	6,036	6.47%	
Of which: ordinary shares subscribed by government	0		Paid up ordinary shares subscribed by government
D) Other Existing government support measures (+)	0		
E) Core Tier 1 including existing government support measures (C+D)	6.026	6.47%	Common equity + Existing government support measures included in T1 other than
E) Core Tier 1 including existing government support measures (C+D)	6,036	0.47%	ordinary shares
Shortfall to 9% before application sovereign capital buffer	2,357	2.53%	9%RWA-Core Tier 1 including existing government support measures; if >0.
			Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from
F) Hybrid instruments not subscribed by government	1,242		1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not
r) righta first differents flot subscribed by government	1,242		subscribed by government
Tier 1 Capital (E+F) (Total original own funds for general solvency purposes)	7,278	7.80%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA as of end September 2011 including add-on for CRD3 (2)	93,256	7.0070	OOKET OK 1.4 = OOKET OK 1.1 TOOKET OK 1.5.11 (negative amount)
Of which: RWA add-on for CRD III as of end September 2011 (2)	79		
Of which. RWA add-on for CRD iii as of end September 2011	79		
Sovereign Capital buffer			
			Please report the prudential filter as a positive number if the AFS revaluation reserve
C) Drudentiel filter (AFC coversion coasts in FFA as of 20th Sentember 2014) ((.)	272		for sovereign assets is negative. Please report the prudetnial filter as a negative
G) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	373		number if the AFS revaluation reserve is positive. If the bank does not apply a
			prudential filter on AFS sovereign assets, please fill in zero.
			Difference between the book value and the fair value at the reference date. Please
H) Difference between the book value and the fair value of sovereign assets (Bonds and	1		provide a positive number if the book value is larger than the fair value of sovereign
Loans and advances) in the HTM and Loans & Receivables portfolios (3).	1		assets. Please provide a negative number if the book value is smaller than the fair
			value of the sovereign assets.
Sovereign capital buffer for exposures in EEA (G+H)	374	0.40%	Sum of Prudential filter and valuation. If negative it is set to 0
	<u> </u>		
Overall Shortfall after including sovereign capital buffer	2.731	2.93%	9%RWA-(Core Tier 1 including existing government support measures-Sovereign
Overall Shortial after including Sovereign capital buller	2,731	2.9370	capital buffer for exposures in EEA); if >0.

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

 (2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

 (3) It includes also possible differences between the book value and the fair value of: i) direct sovereign exposures in derivatives; ii) indirect sovereign exposures in the banking and trading book

urity		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)					DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	Memo Item	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity	Country	of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portolos		which: Available for ale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
3M		0 0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0 0	0	0	0	0	0	Ö	Ö		Ö	Ö	Ö
SY 5Y	Austria	0 0	0	0	0	0	0	0	0		0	0	0
10Y		0 0 0	0	0	0	0	0	0	0		0	0	0
Tot		0 0	Ö	0	Ö	Ö	0	0	0	0	0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0 0	0	0	0	0	0	ő	0		0	0	0
2Y 3Y		0 0	0	0	0	0	0	0	0		0	0	0
5Y	Belgium	0 0	0	0	0	0	0	0	0		0	0	0
15Y		0 0	ő	0	0	0	0	Ö	0		0	0	0
Tot 3M		0 0	0	0	0	0	0	0	0	0	0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0 0	0	0	0	0	0	0	0		0	0	0
3Y	Bulgaria	0 0	0	0	0	0	0	0	0		0	0	0
10Y	Yg	0 0	0	0	0	0	0	Ö	0		Ö	Ö	0
15Y Tot		0 0	0	0	0	0	0	0	0	0	0	0	0
3M		0 0	0	0	0	0	0	0	0		0	0	0
1Y 2Y		0 0	0	0	0	0	Ö	Ö	Ö		Ö	0	0
SY 5Y	Cyprus	0 0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0 0	0	0	0	0	0	0	0		0	0	0
Tot		0 0	Ö	Ö	Ö	Ö	0	0	0	0	0	0	0
3M 1Y		0 0	0	0	0	0	0	0	0		0	0	0
2Y		0 0	0	0	0	0	0	0	0		0	0	0
5Y	Czech Republic	0 0	0	0	0	0	0	0	0		0	0	0
2Y 3Y 5Y 10Y 15Y Tot		0 0	0	0	0	0	0	Ö	0		0	Ö	0
Tot 3M		0 0	0	0	0	0	0	0	0	0	0	0	0
1Y		0 0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y	Denmark	0 0	0	0	0	Ō	0	0	0		0	0	0
5Y 10Y		0 0	0	0	0	0	0	0	0		0	0	0
15Y Tot		0 0	0	0	0	0	0	0	0	0	0	0	0
3M 1Y 2Y 3Y 5Y		0 0	0	0	0	0	0	0	0		0	0	0
2Y		0 0	0	0	0	0	0	0	0		0	0	0
3Y 5Y	Estonia	0 0	0	0	0	0	0	0	0		0	0	Ö
10Y 15Y Tot		0 0	0	0	0	0	0	0	0		0	0	0
		0 0	Ö	Ö	Ö	Ö	0	0	0	0	0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0 0	0	0	0	0	0	Ö	0		Ö	Ö	Ö
2Y 3Y		0 0	0	0	0	0	0	0	0		0	0	0
5Y	Finland	0 0	0	0	0	0	0	0	0		0	0	0
15Y		0 0	Ö	0	0	0	0	Ö	0		0	0	Ö
200		0 0	0	0	0	0	0	0	0	0	0	0	0
1Y		0 0	0	0	0	0	0	0	0		0	0	0
3Y	France	0 0	0	0	0	0	0	0	0		0	0	0
1Y 2Y 3Y 5Y 10Y 15Y Tot		0 0	0	0	0	0	0	0	0		0	0	0
15Y Tot		0 0	0	0	0	0	0	0	0	0	0	0	0
101		0	0	U	Ü	U	0	U	-		0	U	U

turity		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		RECT LONG EXPOSURES (accounting under gross of provisions) (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)					INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	Memo Item	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Ma	Country		of which: loans ar advances in the H and Loans and receivables portfoli	ГМ	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
3M		0	0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0	0	0	0	0	0	0	0	0		0	0	0
3Y 5Y	Germany	0 25	0	0 25	0 25	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
		0 25	0	0 25	25	0	0	0	0	0	0	0	0	0
3M 1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y 3Y	(5)	19 13	0	19 13	0 4	0	19 9	0	0	0		0	0	0
5Y	Greece (5)	0 7	0	0 7	0 7	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0 39	0	0 39	0	0	0 28	0	ŏ	Ö	20	Ö	0	0
3M		0	0	0	0	0	0	0	0	0	20	0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0	0	0	0	0	0	0	0	0		Ö	0	0
3Y 5Y	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
		Ö	0	Ô	0	Ö	0	0	0	0	0	0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y		0	0	0	0	0	0	0	Ö	0		Ö	0	0
2Y 3Y	Iceland	0	0	0	0	0	0	Ō	0	Ö		0	0	0
5Y 10Y	iceianu	0	0	0	0	0	0	0	0	0		0	0	0
15Y Tot		0	0	0	0	0	0	0	0	0	0	0	0	0
3M		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	Ö	0	0	Ö	0		0	Ö	0
5Y	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0	0	0	0	0	0	0	0	0		0	0	0
		0 780	2,020	780	0	0	0 780	0	0	0	0	0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		1,840 2,521	2	1,840 2,521	322 1,537	0	1,518 958	0	0	0 26		1 30	-1 -22	0 -8
3Y	Italy	3,288 775	2	3,288 775	2,739 423	0	549 352	0	0	0		90 21	-38 -21	-54 0
10Y		775 722 881	29	722	686	0	36	0	0	Ö		82 142	-54	-18
Tot		10,807	2,060	722 881 10,807	881 6,588	0	0 4,193	0	0	26	0	366	-68 -204	-73 -153
3M 1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y 3Y	Late 1	0	0	0	0	0	0	0	0	0		0	0	0
5Y 10Y	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0	0	0	0	Ö	0	0	0	0	0	0	0	0
3M		0	0	0	0	0	0	0	0	0		0	0	0
1Y 2Y		0	0	0	0	0	0	Ö	Ö	0		0	Ō	0
3Y 5Y	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0	0	0	0	0	0	0	0	0		0	0	0
Tot		0	Ö	Ö	0	0	0	0	0 0	0	0	0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y 3Y	Lithuania	0	0	0	0	0	0	0	0	0		Ö	0	0
5Y 10Y	Liuiudilid	0	0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0	0	0	0	0	0	0	0	0	0	0	0	0
3M		0	0	0	0	0	0	0	0	0		0	0	0
1 Y		0	0	0	0	0	0	0	0	0		0	0	0
SY 5Y	Luxembourg	0	0	0	0	0	0	0	0	ŏ		Ö	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0	0	0	0	0	0	0	0	0		0	0	0
Tot		Ö	Ö	Ö	Ö	Ö	Ö	0	0	0	0	0	0	0

turity		GROSS DIRECT LONG E	XPOSURES (accounting provisions) (1)		nd write-off exposures (CT POSITIONS long) net of cash short po here there is maturity ma		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	Memo Item	Provisions and AFS sovereign as		(groce the fair value of	
Residual Maturity	Country		of which: Ioans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (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)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Cash flow and fair value or Cash flow and fair value hedging contracts)	hedging contracts on AFS sovereign assets (+/-) (4)
3M		0	0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y 5Y	Malta	0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y Tot		0	0	Ö	0	0	Ö	0	0	0	0	0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	Ö
2Y 3Y	Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
5Y	ivemenands	0	0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0	0	0	0	0	0	0	0	0	0	0	0	0
3M		0	0	0	0	0	0	0	0	0		0	ő	0
1Y 2Y		0	0	0	0	0	0	0	Ö	Ö		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot	Norway	0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		Ö	0	Ö	Ö	Ö	0	0	0	0	0	0	0	0
3M 1Y 2Y 3Y 5Y		0	0	0	0	0	0	0	0	Ö		0	0	0
2Y 3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y	Poland	0	0	0	0	0	0	0	0	0		0	0	0
15Y Tot		0	0	0	0	0	0	0	ő	Ö		0	ŏ	0
3M		0	0	0	0	0	0	0	0	0	0	0	0	0
3M 1Y 2Y 3Y 5Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y	Portugal	0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y Tot		Ö	Ö	0	0	Ö	0	0	0	0	0	0	0	0
3M 1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y 3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y	Romania	0	0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y Tot		0	0	0	0	0	0	0	ŏ	Ö	0	Ö	ŏ	0
3M		0	0	0	0	0	0	0	0	0	U	0	0	0
3M 1Y 2Y 3Y 5Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y 5Y	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
10Y 15Y Tot		0	0	0	0	0	0	0	0	0		0	0	0
Tot		0	0	Ö	ő	Ö	0	0	0	0	0	0	0	0
3M 1Y		0	0	0	0	0	0	Ö	Ö	0		0	Ō	0
2Y 3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y		0	0	0	0	0	0	0	ŏ	Ö		Ö	ŏ	0
3M		0	0	0	0	0	0	0	0	0	U	0	0	0
3M 1Y 2Y 3Y 5Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y	Spain	0 204	0	0 204	0 204	0	0	0	0	0		0 7	0 -1	0 -7
10Y		0	0	0	0	0	0	0	Ö	0		0	0	0
15Y Tot		0 204	0	204	204	Ö	0	0	0	0	0	7	-1	-7
3M 1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y 3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
3M 1Y 2Y 3Y 5Y 10Y 15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		0	0	0	0	0	0	0	0	0	0	0	0	0

	GROSS DIRECT LONG EX					esition of sovereign debt	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	Memo Item	Provisions and write-off on		Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (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)	in HTM and Loans	Sovereign assets (loans, advances and debt securities) (+)	value of Cash flow and	Cash flow and fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
	0	0	0	0	0	0	0	0	0		0	0	0
	0	0	0	0	0	0	0	0	0		0	0	0
	0	0	0	0	0	0	0	0	0		0	0	0
United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
Officed Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
	0	0	0	0	0	0	0	0	0		0	0	0
	0	0	0	0	0	0	U	0	Ú		0	0	Ü
	0	0	0	0	0	0	0	0	0	0	0	0	0
TOTAL FEA 20	44.075	0.000	44.075	0.000						20	272	205	-160
TOTAL EEA 30		11,075	11,075 2,060	0 0 0 0 11,075 2,060 11,075	0 0 0 0 0 11,075 6,828	0 0 0 0 0 0 11,075 2,060 11,075 6,828 0	0 0 0 0 0 0 0 0 11,075 6,828 0 4,221	0 0 0 0 0 0 0 0 0 0 11,075 6,828 0 4,221 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11,075 2,060 11,075 6,828 0 4,221 0 0 26	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11,075 2,060 11,075 6,828 0 4,221 0 0 26 20 373	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 11,075 6,828 0 4,221 0 0 26 20 373 -205

- (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 assess held for trading" portfolio after forfesting the cash repositions 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

 (4) According with CEBS Guidelines on prudential filters is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

 (5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

Composition of RWA as of 30 September 2011

Name of the bank: IT043 BANCO POPOLARE - S.C.

(in million Euro)

	Rules at the end of September	CRD 3 rules
Total RWA (1)	93,177	93,256
RWA for credit risk	82,899	82,899
RWA Securitisation and re-securitisations	359	359
RWA Other credit risk	82,539	82,539
RWA for market risk	3,895	3,974
RWA operational risk	6,380	6,380
Transitional floors (2)	-	-
RWA Other	4	4

Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

(2) All IRB/AMA banks in the exercise have applied transitional floor which assess the impact 80% of the Basel 1 requirements. However, wide divergences in national approaches to the floors means that two main approaches have been identified as set out in the methodological note. The transitional floor has been applied according to the following approach:

Not applicable

Name of the bank: IT043 BANCO POPOLARE - S.C.

Bank is protection seller		Credit default swaps (CD	S) and other contracts (1)
Country (2) Notional amount outstanding (3) Austria Belgium Bulgaria Cyprus Czech Republic Denmark Estonia Finland France Germany Greece Hungary Iceland Ireland Italy Latvia			
(3) (3) (3)	Country (2)		
Austria - - Belgium - - Bulgaria - - Cyprus - - Czech Republic - - Denmark - - Estonia - - Finland - - France - - Germany - - Greece - - Hungary - - Iceland - - Ireland - - Latvia - -		outstanding	outstanding
Belgium - - Bulgaria - - Cyprus - - Czech Republic - - Denmark - - Estonia - - Finland - - France - - Germany - - Greece - - Hungary - - Iceland - - Ireland - - Italy - - Latvia - -		(3)	(3)
Bulgaria		-	-
Cyprus - - Czech Republic - - Denmark - - Estonia - - Finland - - France - - Germany - - Greece - - Hungary - - Iceland - - Ireland - - Italy - - Latvia - -		-	-
Czech Republic		-	-
Denmark		-	-
Estonia		-	-
Finland	Denmark	-	-
France		-	-
Germany	Finland	-	-
Greece	France	-	-
Hungary - - -	Germany	-	-
Iceland - - -	Greece	-	1
Ireland - - -	Hungary	-	-
Italy Latvia	Iceland	-	1
Latvia	Ireland	-	-
	Italy	-	-
Liechtenstein	Latvia	-	-
	Liechtenstein	-	-
Lithuania	Lithuania	-	-
Luxembourg	Luxembourg	-	-
Malta	Malta	-	-
Netherlands	Netherlands	-	-
Norway	Norway	-	-
Poland -	Poland	-	-
Portugal	Portugal	-	-
Romania		-	-
Slovakia	Slovakia	-	-
Slovenia	Slovenia	-	-
Spain	Spain	-	-
Sweden	-	-	=
United Kingdom	United Kingdom	-	-

⁽¹⁾ It includes credit derivatives and other credit risk transfer contracts/instruments that irrespective of the denomination respresent indirect exposures (as protection seller/buyer) on sovereign risk (reference entity)

⁽²⁾ The country identifies the reference entity single name of the CDS and other contracts.

⁽³⁾ Notional amounts outstanding: Nominal or notional amounts outstanding are defined as the gross nominal or notional value of all contracts concluded and not yet settled on the reporting date. For contracts with variable nominal or notional principal amounts, the basis for reporting is the nominal or notional principal amounts at the time of reporting.