

Composition of capital

DE021
Bayerische Landesbank

(in million Euro)

Capital position CRD3 rules	Dec-11		Jun-12		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	9,373		9,451		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	9,518		9,616		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-145		-165		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets ⁽¹⁾	0		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-626	-0.5%	-647	-0.6%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-142		-126		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 ⁽²⁾	-436	-0.4%	-433	-0.4%	COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-48	0.0%	-88	-0.1%	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)	8,747	7.4%	8,804	7.9%	
Of which: ordinary shares subscribed by government	7,000	5.9%	7,000	6.3%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	0		0		
Hybrids to be converted into ordinary shares by 31st October 2012	0		0		
New CoCos issued according to EBA Common Term Sheet	0		0		
E) Other Existing government support measures (+)	2,778	2.3%	2,714	2.4%	
F) Core Tier 1 including existing government support measures (C+D+E)	11,525	9.7%	11,518	10.3%	
G) Hybrid instruments not subscribed by government	1,941		1,840		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
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	13,466	11.4%	13,358	12.0%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	118,425		111,775		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	-66		-66		
I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios ⁽³⁾, as of 30th September 2011	21		21		
Sovereign capital buffer for exposures in EEA (H+I)	0		0		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	-867		-1,458		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	-867		-1,458		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

Notes and definitions

(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

Composition of RWA

DE021
Bayerische Landesbank

(in million Euro)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	118,425	111,775
RWA for credit risk	95,750	90,163
RWA Securitisation and re-securitisations	4,953	4,676
RWA Other credit risk	90,797	85,487
RWA for market risk	15,212	13,312
RWA operational risk	7,463	8,300
Transitional floors	0	0
RWA Other	0	0

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.

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11
DE021
Bayerische Landesbank

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (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⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾	
		of which: loans 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⁾										
[0 - 3M]	Austria	20	0	20	0	0	20	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		10	0	10	0	0	0	10	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		30	0	30	0	0	30	0	0	0	0	0	0	0	
[0 - 3M]	Belgium	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	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	0
[3Y - 5Y]		19	0	19	19	0	0	0	0	0		0	1	-1	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		19	0	19	19	0	0	0	0	0	0	1	-1	0	
[0 - 3M]	Bulgaria	108	0	108	108	0	0	0	0	0		0	0	0	0
[3M - 1Y]		1	0	1	1	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		11	0	11	11	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		2	0	2	0	0	0	2	0	0		0	0	0	0
[3Y - 5Y]		2	0	2	2	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		5	0	5	4	0	0	2	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		129	0	129	126	0	3	0	0	0	0	0	0	0	
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		3	3	3	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		1	1	1	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		4	4	4	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	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	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Denmark	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	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	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	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	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Finland	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	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	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11
DE021
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(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (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⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans 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 Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	France	1	1	1	0	0	0	0	0	0		0	0	0
[3M - 1Y]		5	0	5	5	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		46	0	46	46	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		55	55	55	0	0	0	0	0	0		0	0	0
Total	108	57	108	51	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Germany	5,108	4,553	5,108	541	0	14	2	0	0		0	0	0
[3M - 1Y]		2,812	2,280	2,812	0	0	532	31	0	0		0	0	0
[1Y - 2Y]		2,015	704	2,015	203	0	1,109	44	0	0		0	0	0
[2Y - 3Y]		5,534	1,868	5,534	340	0	3,325	2,454	0	0		-2	2	0
[3Y - 5Y]		5,314	1,858	5,314	3,097	0	359	165	0	0		-87	57	-31
[5Y - 10Y]		5,662	4,762	5,662	184	12	704	121	-2	0		0	0	0
[10Y - more]		10,722	10,142	10,722	0	0	580	-37	0	0		0	0	0
Total	37,166	26,167	37,166	4,365	12	6,623	2,780	-2	0	0	-89	58	-31	
[0 - 3M]	Greece ⁽⁵⁾	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		50	0	50	50	0	0	0	0	0		0	0	0
[2Y - 3Y]		65	0	65	65	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		50	0	50	50	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	165	0	165	165	0	0	0	0	0	136	0	0	0	
[0 - 3M]	Hungary	976	178	976	796	0	1	1	0	0		0	0	0
[3M - 1Y]		300	21	300	250	0	29	0	0	10		5	-5	0
[1Y - 2Y]		242	1	242	238	0	3	0	0	0		7	-7	0
[2Y - 3Y]		214	8	214	196	0	10	0	0	0		12	-12	0
[3Y - 5Y]		211	0	211	187	0	24	0	0	0		15	-15	0
[5Y - 10Y]		66	3	66	62	0	1	0	0	0		0	0	0
[10Y - more]		48	19	48	0	0	29	0	0	0		0	0	0
Total	2,056	230	2,056	1,729	0	97	1	0	10	0	39	-39	0	
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Italy	5	0	5	5	0	0	0	0	0		0	0	0
[3M - 1Y]		21	0	21	21	0	0	0	0	0		0	0	0
[1Y - 2Y]		15	0	15	15	0	0	0	0	0		1	-1	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		339	0	339	339	0	0	0	0	0		-20	-12	-32
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		77	0	77	39	38	0	0	0	0		-4	-10	-14
Total	457	0	457	419	38	0	0	0	0	0	-23	-22	-45	
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		16	0	16	0	16	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	16	0	16	0	16	0	0	0	0	0	0	0	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (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⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans 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 Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Netherlands	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		5	0	5	5	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		5	0	5	5	0	0	0	0	0	0	0	0	
[0 - 3M]	Norway	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Poland	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		21	21	21	0	0	0	0	0	20		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		16	0	16	0	16	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		36	21	36	0	16	0	0	20	0	0	0	0	
[0 - 3M]	Portugal	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	1		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	1	0	0	0	0	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (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⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans 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 Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Romania	67	0	67	67	0	0	0	0	0		1	-1	0
[3M - 1Y]		27	0	27	27	0	0	0	0	0		0	0	0
[1Y - 2Y]		34	0	34	34	0	0	0	0	0		0	0	0
[2Y - 3Y]		8	4	8	4	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		1	0	1	1	0	0	0	0	0		0	0	0
[10Y - more]		6	0	6	6	0	0	0	0	0		0	0	0
Total		142	4	142	138	0	0	0	0	0	3	1	-1	0
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		18	0	18	0	18	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		18	0	18	0	18	0	0	0	0	0	0	0	0
[0 - 3M]	Spain	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		165	160	165	5	0	0	0	0	0		0	0	0
[1Y - 2Y]		40	0	40	40	0	0	0	0	0		4	-4	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		304	304	304	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		36	36	36	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		545	500	545	45	0	0	0	0	0	0	4	-4	0
[0 - 3M]	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		28	28	28	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		28	28	28	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		3	3	3	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		9	9	9	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		11	10	11	0	0	1	0	0	0		0	0	0
[3Y - 5Y]		4	1	4	0	0	3	0	0	0		0	0	0
[5Y - 10Y]		68	68	68	0	0	0	0	0	0		0	0	0
[10Y - more]		661	649	661	0	0	12	0	0	0		0	0	0
Total		756	739	756	0	0	17	15	0	0	0	0	0	0
TOTAL EEA 30		41,681	27,750	41,681	7,062	99	6,770	2,796	-1	30	139	-68	-8	-76

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 counterparties 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 counterparties (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 counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments
- (4) According with CEBS Guidelines on prudential filters it 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).

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (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⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾	
		of which: loans 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 Debt securities in HTM and Loans and Receivables portfolios						
[0 - 3M]	Austria	0	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		10	0	10	0	0	10	0	0	0		0	0	0	0
[3Y - 5Y]		32	0	32	32	0	0	0	0	0		-1	1	0	0
[5Y - 10Y]		82	0	82	82	0	0	0	0	0		-1	1	0	0
[10Y - more]		27	0	27	27	0	0	0	0	0		0	0	0	0
Total	152	0	152	142	0	10	0	0	0	0	0	-2	2	0	
[0 - 3M]	Belgium	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		2	0	2	0	0	2	0	0	0		0	0	0	0
[1Y - 2Y]		0	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	0
[3Y - 5Y]		20	0	20	20	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total	22	0	22	20	0	2	0	0	0	0	0	0	0	0	
[0 - 3M]	Bulgaria	136	0	136	136	0	0	0	0	0		0	0	0	0
[3M - 1Y]		28	0	28	28	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		5	0	5	3	0	2	0	0	0		0	0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	0	0		0	0	0	0
[3Y - 5Y]		1	0	1	1	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total	171	0	171	168	0	3	0	0	0	0	0	0	0	0	
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		2	2	2	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		1	1	1	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total	3	3	3	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	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	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Denmark	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	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	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	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	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Finland	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	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	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (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⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans 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 Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	France	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		5	0	5	5	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		51	0	51	51	0	0	0	0	0		-1	1	0
[3Y - 5Y]		49	2	49	47	0	0	0	0	0		-3	2	-1
[5Y - 10Y]		148	89	148	59	0	0	0	0	0		-1	1	0
[10Y - more]		55	55	55	0	0	0	0	0	0		0	0	0
Total		309	146	309	163	0	0	0	0	0	0	-4	4	-1
[0 - 3M]	Germany	5,164	5,108	5,164	0	57	19	0	0	0		0	0	0
[3M - 1Y]		3,029	2,824	3,029	35	170	6	0	0	0		0	0	0
[1Y - 2Y]		1,923	1,387	1,923	151	384	54	0	0	0		0	0	0
[2Y - 3Y]		5,674	1,163	5,674	1,343	3,168	2,412	0	0	0		-55	34	-21
[3Y - 5Y]		4,461	2,177	4,461	2,040	244	164	0	0	0		-64	42	-21
[5Y - 10Y]		6,295	4,542	6,295	759	994	122	-2	0	0		-4	3	1
[10Y - more]		10,140	9,727	10,140	0	413	-73	0	0	0		0	0	0
Total		36,685	26,927	36,685	4,328	0	5,430	2,704	-2	0	0	-123	79	-40
[0 - 3M]	Greece ⁽⁵⁾	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Hungary	1,169	128	1,169	1,034	0	6	0	0	0		0	0	0
[3M - 1Y]		212	21	212	171	20	0	0	10	0		1	-1	0
[1Y - 2Y]		256	10	256	244	2	0	0	0	0		5	-5	0
[2Y - 3Y]		211	6	211	204	0	1	0	0	0		3	-3	0
[3Y - 5Y]		156	0	156	130	26	0	0	0	0		4	-4	0
[5Y - 10Y]		6	3	6	2	0	0	0	0	0		0	0	0
[10Y - more]		19	0	19	0	19	0	0	0	0		0	0	0
Total		2,029	170	2,029	1,786	0	73	0	0	10	0	14	-14	0
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Italy	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		5	0	5	5	0	0	0	0	0		0	0	0
[1Y - 2Y]		17	2	17	15	0	0	0	0	0		0	0	0
[2Y - 3Y]		351	0	351	351	0	0	0	0	0		-34	2	-32
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		85	0	85	43	42	0	0	0	0		-11	-6	-18
Total		458	2	458	414	42	0	0	0	0	0	-46	-4	-50
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		6	0	6	0	6	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		6	0	6	0	6	0	0	0	0	0	0	0	0

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (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⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾		
		of which: loans 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 Debt securities in HTM and Loans and Receivables portfolios							
[0 - 3M [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y [		0	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	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0		
[0 - 3M [	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y [		0	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	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0		
[0 - 3M [	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y [		0	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	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y [		21	0	21	21	0	0	0	0	0		-1	1	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		21	0	21	21	0	0	0	0	0	0	-1	1	0	0	
[0 - 3M [	Malta	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y [		0	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	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [	Netherlands	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y [		5	0	5	5	0	0	0	0	0		0	0	0	0
[2Y - 3Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more [		31	0	31	31	0	0	0	0	0		0	0	0	0
Total		36	0	36	36	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [	Norway	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y [		0	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	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [	Poland	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y [		0	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	0
[3Y - 5Y [11	0	11	0	11	0	0	0	0		0	0	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0	0	0
Total		11	0	11	0	11	0	0	0	0	0	0	0	0	0	
[0 - 3M [Portugal	0	0	0	0	0	0	0	0	0		0	0	0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0	0	0
[1Y - 2Y [0	0	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	0	0
[3Y - 5Y [0	0	0	0	0	0	0	0	1		0	0	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0	0	0
Total		0	0	0	0	0	0	0	1	0	0	0	0	0	0	0

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (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⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans 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 Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Romania	56	0	56	56	0	0	0	0	0		0	0	0
[3M - 1Y]		37	0	37	37	0	0	0	0	0		0	0	0
[1Y - 2Y]		31	0	31	31	0	0	0	0	0		0	0	0
[2Y - 3Y]		6	4	6	2	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		1	0	1	1	0	0	0	0	0		0	0	0
[10Y - more]		6	0	6	6	0	0	0	0	0		0	0	0
Total		136	4	136	132	0	0	0	0	0	0	-1	1	0
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		14	0	14	0	14	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		14	0	14	0	14	0	0	0	0	0	0	0	0
[0 - 3M]	Spain	160	160	160	0	0	0	0	0	0		0	0	0
[3M - 1Y]		42	0	42	42	0	0	0	0	0		3	-3	0
[1Y - 2Y]		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
[3Y - 5Y]		254	254	254	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		36	36	36	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		492	450	492	42	0	0	0	0	0	3	-3	0	0
[0 - 3M]	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		28	28	28	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		28	28	28	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	United Kingdom	12	12	12	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		10	10	10	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		10	7	10	0	0	3	0	0	0		0	0	0
[5Y - 10Y]		64	64	64	0	0	0	0	0	0		0	0	0
[10Y - more]		684	671	684	0	0	13	0	0	0		0	0	0
Total		780	764	780	0	0	16	0	0	0	0	0	0	0
TOTAL EEA 30		41,352	28,494	41,352	7,251	73	5,534	2,704	-1	10	0	-158	64	-91

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 counterparties 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 counterparties (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 counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments
- (4) According with CEBS Guidelines on prudential filters it 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).