#### (in million Euro)

Conital position CRD2 rules	Dec-	11	Jun-1	2	Deferences to CORED remarking
Capital position CRD3 rules	Million EUR	% RWA	Million EUR	% RWA	References to COREP reporting
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	4,545		4,563		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	4,646		4,647		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-101		-84		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	C		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-151	-0.4%	-132	-0.4%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-33		-33		Total of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/E 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)	C	0.0%	0	0.0%	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)	-119	-0.3%	-99	-0.3%	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)	4,394	12.3%	4,431	12.7%	
Of which: ordinary shares subscribed by government	(	0.0%	0	0.0%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	(		0		
Hybrids to be converted into ordinary shares by 31st October 2012	C		0		
New CoCos issued according to EBA Common Term Sheet	(		0		
E) Other Existing government support measures (+)	(	0.0%	0	0.0%	
F) Core Tier 1 including existing government support measures (C+D+E)	4,394	12.3%	4,431	12.7%	
G) Hybrid instruments not subscribed by government	(		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
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	4,394	12.3%	4,431	12.7%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	35,776		35,001		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	C		0		
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 <sup>(3)</sup> , as of 30th September 2011	67		67		
Sovereign capital buffer for exposures in EEA (H+I)	67	Y//////	67		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	C		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	-1,174		-1,281		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures  Notes and definitions	-1,107		-1,214		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

<sup>(1)</sup> 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.

<sup>(3)</sup> 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**

DE027 Landesbank Berlin AG

(in million Euro)

	Dec-11	Jun-12
Total RWA (1)	35,776	35,001
RWA for credit risk	31,413	31,575
RWA Securitisation and re-securitisations	2,538	4,150
RWA Other credit risk	28,875	27,425
RWA for market risk	2,438	1,713
RWA operational risk	1,925	1,713
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.

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) <sup>(1)</sup>		ns and write-off exposures	RECT POSITIONS (long) net of cash short power there is maturity materials.	osition of sovereign debt to	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets (including the fair	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Vesicual Maturity	Country		of which: <b>loans and advances</b> 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 <sup>(2)</sup>	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	and debt securities) (+)	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)
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[ 2Y - 3Y [	Accedeia	0	0	0	0	0	0	0	37	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Austria	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [ Total		92 92	0	92 92	32 32	0	0	0	50 87	50 50			0	0
[ 0 - 3M [		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 [ [ 2Y - 3Y [	1	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Belgium	95	0	95	0	95	0	0	-1	0		0	0	0
[5Y - 10Y [	1	62	0	62	37	25	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0	///////	0	0	0
Total [ 0 - 3M [		157 0	0	157 0	37 0	120 0	0	0	-2 0	0			0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[1Y-2Y[	1	0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [	Bulgaria	0	0	0	0	0	0	0	0	0	<i>\</i> _	0	0	0
[3Y - 5Y [ [5Y - 10Y [	ł	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	1	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 [ [ 3M - 1Y [	ł	0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[ 1Y - 2Y [	1	0	0	0	0	0	0	0	0	0	<i>*************************************</i>	0	0	0
[ 2Y - 3Y [	Cyprus	11	0	11	0	0	0	0	0	10		0	0	0
[3Y - 5Y [ [5Y - 10Y [	<b>.</b>	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [	1	0	0	0	0	0	0	0	0	0		0	0	0
Total		11	0	11	0	0	0	0	0	10	0	0	0	0
[ 0 - 3M [	l	0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Czech Republic	32	0	32	0	0	0	0	0	30		0	0	0
[3Y - 5Y [	Ozecii Nepublic	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [	ł	18 0	0	18 0	0	0	0	0	52	15 0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total	Ĺ	50	0	50	0	0	0	0	52	45			0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [	1	0	0	0	0	0 0	0	0	5	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Dam	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	l	0	0	0	0	0	0	0	0	0	<i>W///////</i>	0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	5	0	V///////	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [	1	0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	ł	0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Estonia	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [	1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	l	0	0	0	0	0	0	0	0	0			0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	minn	0	0	0
[ 3M - 1Y [	1	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 [	Finland	0	0	0	0	0	0	0	0	0	<b>W////////</b>	0	0	0
[3Y - 5Y [ [5Y - 10Y [	ł	0	0 0	0	0	0 0	0	0	0	0		0	0	0
[10Y - more [	1	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

(in million Euro)														
			CT LONG EXPOSURES ue gross of provisions) (1)		NET DIF ons and write-off exposures other counterparties only			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	_	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 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 <sup>(2)</sup>	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)
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0 13	0	0 13	13	0	0	0	0 -1	0	<del>/////////////////////////////////////</del>	0	0	0
[ 2Y - 3Y [	France	0	0	0	0	0	0	0	16	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	1 14.100	77 170	0	77 170	77 170	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 - 3M [		261 0	0	261 0	261	0	0	0	14 0	0		0	0	0
[ 3M - 1Y [		3,533	1	3,529	2,074	221	1	-3	1,776	1,226		0	0	0
[ 1Y - 2Y [		2,777 2,031	1 15	2,777 2,031	1,162 808	0 264	0	0	549 418	1,584 935		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Germany	4,428	40	2,031 4,414	430	0	8	30	1,487	3,797		0	0	0
[5Y - 10Y [		2,911	91	2,905	690	0	12	1	282	2,097		0	0	0
[10Y - more [ Total		802 16,481	46 194	802 16,458	74 5,238	0 485	0 20	-6 22	0 4,512	584 10,222		0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0 10	0	0 10	0	0	0	0	0	0 30	<i>\</i> A	0	0	0
[ 2Y - 3Y [	Greece (5)	7	0	7	0	0	0	0	0	30		0	0	0
[3Y - 5Y [ [5Y - 10Y [	Greece	25 9	0	25 0	0	0	0	0	0	110 40	<i></i>	0	0	0
[10Y - more [		4	0	4	0	0	0	0	0	20		0	0	0
Total [ 0 - 3M [		55 0	0	55 0	0	0	0	0	0	230		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [		53	0	53	0	0	0	0	0	53	<i>/////////////////////////////////////</i>	0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Hungary	26 15	0	26 15	0	15	0	0	10 0	25 0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		127	0	127	0	103	0	0	0	20		0	0	0
[10Y - more [ Total		0 220	0	0 220	0	0 118	0	0	10	0 98	0	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [		0	0	0	0	0	0	0	0	0	<del>/////////////////////////////////////</del>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		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
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Ireland	0	0	0	0	0	0	0	0			0	0	0
[5Y - 10Y [ [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 [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\//////////</i>	0	0	0
[ 2Y - 3Y [	Italy	0	0	0	0	0	0	0	0	0	<i>7777777</i> 7	0	0	0
[3Y - 5Y [ [5Y - 10Y [		268 48	0	268 48	37 48	0	0	0	0	220 0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		316 0	0	316 0	85 0	0	0	0	0	220 0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[3Y - 5Y [	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [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

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)		ns and write-off exposures	RECT POSITIONS (long) net of cash short powhere there is maturity mat	osition of sovereign debt to tching) <sup>(1)</sup>	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>		Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
V V	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 <sup>(2)</sup>	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	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 (+/-) <sup>(4)</sup>
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[ 2Y - 3Y [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	Licontonicom	0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		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 [ [3Y - 5Y [	Lithuania	0 11	0	11	0	0	0	0	0	0 10		0	0	0
[5Y - 10Y [		3	0	3	0	0	0	0	0	3		0	0	0
[10Y - more [ Total		0 14	0	0 14	0	0	0	0	0	0 13			0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[ 2Y - 3Y [	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	Laxembourg	0 49	0	0 49	0 22	0 27	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		49 0	0	49 0	22	27 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 [ [3Y - 5Y [	Malta	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	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	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0 123	0	0 123	0 123	0	0	0	49 0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Netherlands	0	0	0	0	0	0	0	48	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [		0 17	0	0 17	0 17	0	0	0	0	0	<del>/////////////////////////////////////</del>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		140 0	0	140 0	140 0	0	0	0	97 0	0			0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Norway	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	U	U	U	0	0
[ 0 - 3M [ [ 3M - 1Y [		0 40	0	0 40	0 40	0	0	0	0	0		0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Poland	1 22	0	1 22	0	0	1 0	0	0	0 20		0	0	0
[3Y - 5Y [ [5Y - 10Y [		22 186	0	186	0	53	0	0	0	115		0	0	0
[10Y - more [		0 249	0	0	0	0	0	0	0	0	///////////////////////////////////////	0	0	0
Total [ 0 - 3M [		0	0	249 0	40 0	53 0	0	0	0	0	111111111111111111111111111111111111111	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	<b>.</b>	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Portugal	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [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

Country	of ,				(long) net of cash short power where there is maturity mat	sition of sovereign debt to ching) <sup>(1)</sup>	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN  EXPOSURES (3)  (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
[3M-1Y]       0         [1Y-2Y]       0         [2Y-3Y]       0         [3Y-5Y]       0         [5Y-10Y]       79         [10Y-more]       0         Total       0         [3M-1Y]       0         [1Y-2Y]       0         [2Y-3Y]       0         [3Y-5Y]       0         [10Y-more]       0         13M-1Y[       0         [3M-1Y]       0         [1Y-2Y]       0         [2Y-3Y]       0         [3M-1Y]       0         [10Y-more]       0         Total       0         [1Y-2Y]       0         [2Y-3Y]       0         [3Y-5Y]       0         [5Y-10Y]       0         [10Y-more]       0         Total       0         [0-3M]       0         [3M-1Y]       0         [1Y-2Y]       0         [2Y-3Y]       0         [10Y-more]       0         [10Y-more]       0         [2Y-3Y]       0         [3Y-5Y]       0         [10Y-more]       0	adv adv	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 <sup>(2)</sup>	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)	(gross the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[1Y - 2Y	0	0	0	0	0	0	0	0	0		0	0	0
[2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more] Total  [0-3M] [3M-1Y] [10Y-more] Total  [10Y-more]  Total  [10Y-more]  Total  [10Y-more]  Total  [10Y-more]  [10Y-more]  [11Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more]  Total  [0-3M] [3M-1Y] [10Y-more]  Total  [0-3M] [3M-1Y] [10Y-more]  Total  [10Y-more]  Total  [10Y-more]  Total  [11Y-2Y]	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y	_ <b>`</b>	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[5Y - 10Y   [10Y - more	<u> </u>	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
Total	79	0	79	0	50	0	0	0	30		0	0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more]  Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more]  Total [0-3M] [10Y-more]  Total [0-3M] [10Y-more]  Total [0-3M] [10Y-more]  Total [11Y-2Y] [11Y-2Y] [12Y-3Y] [12Y-3Y] [12Y-3Y] [12Y-3Y] [12Y-3Y] [12Y-3Y] [13M-1Y] [11Y-2Y] [10Y-more]  Total [0-3M] [10Y-more]  Total [10Y-more]  Total [10Y-more]  Spain  Spain  Spain  Spain  Spain  Spain  O  1362  0  176  176  176  177  177  176  177  17	0	0	0	0	0	0	0	0	0	<u> </u>	0	0	0
[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more]  Total  [0-3M] [3M-1Y] [11Y-2Y] [2Y-3Y] [5Y-10Y] [10Y-more]  Total  [0-3M] [3Y-5Y] [10Y-more]  Total  [0-3M] [13M-1Y] [11Y-2Y] [10Y-more]  Total  [0-3M] [3M-1Y] [11Y-2Y] [2Y-3Y] [5Y-10Y] [10Y-more]  Total  [0-3M] [3M-1Y] [11Y-2Y] [10Y-more]  Total  [0-3M] [3M-1Y] [10Y-more]  Total  [0-3M] [3M-1Y] [10Y-more]  Spain  Spain  Spain  Spain  Spain  O  Spain  O  Sweden  O  Sweden  O  O  O  O  O  O  O  O  O  O  O  O  O		0	80 0	0	50 0	0	0	0				0	0
[1Y-2Y]       0         [2Y-3Y]       0         [3Y-5Y]       0         [5Y-10Y]       16         [10Y-more]       0         [3M-1Y]       0         [1Y-2Y]       0         [2Y-3Y]       0         [3Y-5Y]       0         [5Y-10Y]       0         [10Y-more]       0         [2Y-3Y]       0         [3M-1Y]       1         [10Y-more]       0         [10Y-more]       0         [10Y-more]       0         [2Y-3Y]       0         [3M-1Y]       0         [1Y-2Y]       0         [2Y-3Y]       0         [3Y-5Y]       0         [5Y-10Y]       0         [10Y-more]		0	0	0	0	0	0	0	0		0	0	0
Slovakia   O   O   O   O   O   O   O   O   O		0	0	0	0	0	0	0	0		0	0	0
Sy - 10Y   16		0	0	0	0	0	0	0	0	<del>////////</del> /	0	0	0
Total		0	16	0	0	0	0	0	14	<i>\\\\\\</i>	0	0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [5Y-10Y] [10Y-more]  Total [1Y-2Y] [1Y-2Y] [10Y-3Y] [10Y-more]  Total [3Y-5Y] [10Y-more]  Total [10Y-more]  Total [10Y-more]  Total [10Y-more]  Total [10Y-more]  Total [10Y-more]  Total [1Y-2Y] [1Y-2Y] [1Y-2Y] [1Y-2Y] [1Y-2Y] [1Y-2Y] [10Y-more]  Total [1Y-2Y] [1Y-2Y] [10Y-more]  Total [1Y-2Y] [10Y-more]  Total [1Y-2Y] [10Y-more]  Total	0	0	0	0	0	0	0	0	0		0	0	0
[3M-1Y]       0         [1Y-2Y]       0         [2Y-3Y]       0         [3Y-5Y]       0         [5Y-10Y]       0         [10Y-more]       0         [3M-1Y]       1         [1Y-2Y]       0         [3Y-5Y]       164         [3Y-5Y]       176         [10Y-more]       0         [3M-1Y]       0         [3Y-3Y]       0         [3Y-5Y]       0         [3Y-5Y]       0         [5Y-10Y]       0         [10Y-more]       0         Total       0         [10Y-more]       0         [3M-1Y]       0         [3M-1Y]       0         [3M-1Y]       0         [3M-1Y]       0         [1Y-2Y]       0		0	16 0	0	0	0	0	0	14			0	0
[1Y-2Y]       0         [2Y-3Y]       0         [3Y-5Y]       0         [5Y-10Y]       0         [10Y-more]       0         [3M-1Y]       1         [1Y-2Y]       0         [2Y-3Y]       0         [3Y-5Y]       164         [3Y-5Y]       176         [10Y-more]       0         [3M-1Y]       0         [3Y-3Y]       0         [3Y-5Y]       0         [3Y-5Y]       0         [3Y-5Y]       0         [3Y-5Y]       0         [3Y-5Y]       0         [5Y-10Y]       0         [10Y-more]       0         Total       32         [0-3M]       0         [3M-1Y]       0         [3M-1Y]       0         [1Y-2Y]       0	<u> </u>	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [ [10Y - more [  Total	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y] [10Y - more]  Total  [0 - 3M]  [3M - 1Y]  [1Y - 2Y]  [2Y - 3Y]  [3Y - 5Y]  [5Y - 10Y]  [10Y - more]  Total  [0 - 3M]  [1 - 2Y]  [1 - 3M]  [1 - 2Y]  [1 - 2Y]	<del>`</del>	0	0	0	0	0	0	0	0	<i>\</i> A	0	0	0
[10Y - more [       0         Total       0         [3M - 1Y [       1         [1Y - 2Y [       0         [2Y - 3Y [       164         [3Y - 5Y [       176         [10Y - more [       0         Total       362         [0 - 3M [       0         [1Y - 2Y [       0         [2Y - 3Y [       32         [3Y - 5Y [       0         [5Y - 10Y [       0         [10Y - more [       0         Total       32         [0 - 3M [       0         [3M - 1Y [       0         [1Y - 2Y [       0		0	0	0	0	0	0	0	0	<i>\\\\\\</i>	0	0	0
[0-3M[ [3M-1Y[ [1Y-2Y[ [2Y-3Y[ [3Y-5Y[ [3Y-5Y[ [10Y-more]]]]]]]]]]]]]]]]]]]]]]]]]]]]]]]]]]]]		0	0	0	0	0	0	0	0		0	0	0
[3M-1Y[       1         [1Y-2Y[       0         [2Y-3Y[       164         [3Y-5Y[       176         [10Y-more [       0         Total       0         [3M-1Y[       0         [1Y-2Y[       0         [2Y-3Y[       0         [3Y-5Y[       0         [5Y-10Y[       0         [10Y-more [       0         Total       32         [0-3M[       0         [3M-1Y[       0         [1Y-2Y[       0	ŭ	0	0	0	0	0	0	0	0	0	0	0	0
[1Y-2Y]       0         [2Y-3Y]       164         [3Y-5Y]       22         [5Y-10Y]       176         [10Y-more]       0         [3M-1Y]       0         [1Y-2Y]       0         [2Y-3Y]       32         [3Y-5Y]       0         [5Y-10Y]       0         [10Y-more]       0         Total       32         [0-3M]       0         [3M-1Y]       0         [1Y-2Y]       0	1	0	1	0	0	1	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [ 22	0	0	0	0	0	0	0	-2	0		0	0	0
[5Y - 10Y [ 176		0	164	153	0	0	0	10	10	<i>\</i>	0	0	0
[10Y - more [		0	22 176	22 149	0	0	0	48	0 25	<del>////////</del> /	0	0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more]  Total [0-3M] [3M-1Y] [1Y-2Y]	0	0	0	0	0	0	0	0	0		0	0	0
[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more]  Total [0-3M] [3M-1Y] [1Y-2Y]		0	362	323	0	1	2	57	35	0	0	0	0
[1Y-2Y]     0       [2Y-3Y]     32       [3Y-5Y]     0       [5Y-10Y]     0       [10Y-more]     0       Total     32       [0-3M]     0       [3M-1Y]     0       [1Y-2Y]     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 0 0 0 0 0	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y] 0 [5Y - 10Y] 0 [10Y - more] 0 Total 32 [0 - 3M] 0 [3M - 1Y] 0 [1Y - 2Y] 0		0	32	0	32	0	0	0	0	<i>[////////////////////////////////////</i>	0	0	0
[10Y - more [     0       Total     32       [0 - 3M [     0       [3M - 1Y [     0       [1Y - 2Y [     0	<del>`</del>	0	0	0	0	0	0	0	0	<i>\\\\\\</i>	0	0	0
Total     32       [0-3M]     0       [3M-1Y]     0       [1Y-2Y]     0	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ 0 [ 1Y - 2Y [ 0		0	32	0	32	0	0	0				0	0
[1Y - 2Y [ 0	<u> </u>	0	0	0	0	0	0	0 63	0		0	0	0
	<del>`</del>	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [ United Kingdom 0		0	0	0	0	0	0	0	0		0	0	0
[31-51]		0	0 87	0 87	0	0	0	0	0	<i>\\\\\\</i>	0	0	0
[10Y - more [ 0	•	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b> 87	87 0	0	87	87	0	0	0	63	0	0	0	0	0

### **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 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 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).

(in million Euro)														
Residual Maturity			ET LONG EXPOSURES are gross of provisions) (1)		ns and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity ma	osition of sovereign debt to tching) <sup>(1)</sup>	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets (including the fair	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Vesicual Maturity  ↓	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 <sup>(2)</sup>	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	and debt securities) (+)	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 (+/-) <sup>(4)</sup>
[0-3M[		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [	-	0	0	0	0	0	0	0	0	0	<del>////////</del>	0	0	0
[ 2Y - 3Y [	Austria	0	0	0	0	0	0	0	37	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Austria	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		25 96	0	25 96	25 33	0	0	0	0 53	0 50	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		120	0	120	58	0	0	0	89	50			0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [	l	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	1	0	0	0	0	0 0	0	0	0	0	<del>////////</del>	0	0	0
[3Y - 5Y [	Belgium	99	0	99	0	99	0	0	0	0		0	0	0
[5Y - 10Y [	1	66	0	66	39	27	0	0	0	0		0	0	0
[10Y - more [ Total		2 167	0	2 167	0 39	0 126	2	0	0	0	V///////	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [	1	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>///////</i>	0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Bulgaria	0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[5Y - 10Y [	i	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	1	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 - 3M [ [ 3M - 1Y [	ł	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 1Y - 2Y [	1	0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [	Cyprus	11	0	11	0	0	0	0	0	10		0	0	0
[3Y - 5Y [ [5Y - 10Y [	•	0	0	0	0	0	0	0	0	0	<del>/////////////////////////////////////</del>	0	0	0
[10Y - more [	1	0	0	0	0	0	0	0	0	0		0	0	0
Total		11	0	11	0	0	0	0	0	10	0	0	0	0
[ 0 - 3M [ [ 3M - 1Y [	-	0	0	0	0	0	0	0	0	0	<del>/////////////////////////////////////</del>	0	0	0
[ 1Y - 2Y [	1	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Czech Republic	32	0	32	0	0	0	0	0	30		0	0	0
[3Y - 5Y [	·	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [ [10Y - more [	1	18 0	0	18 0	0	0	0	0	55 0	15 0		0	0	0
Total		50	0	50	0	0	0	0	55	45			0	0
[ 0 - 3M [	-	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [	ł	0	0	0	0	0 0	0	0	57 5	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Delilliatik	0	0	0	0	0	0	0	0	0	<i>\///////</i>	0	0	0
[5Y - 10Y [ [10Y - more [	ł	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total	i	0	0	0	0	0	0	0	62	0	0	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [	l	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	l	0	0	0	0	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	0	111111111111111111111111111111111111111	0	0	0
[ 3M - 1Y [	1	0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [	l	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Finland	0	0	0	0	0 0	0	0	0	0	<del>////////</del>	0	0	0
[5Y - 10Y [	j	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

(in million Euro)														
Residual Maturity			T LONG EXPOSURES ue gross of provisions) (1)		ns and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity materials.	osition of sovereign debt to cching) <sup>(1)</sup>	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>		Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
waturity ↓	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 <sup>(2)</sup>	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	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)
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0 13	0	0 13	0 13	0	0	0	0	0	<del>/////////////////////////////////////</del>	0	0	0
[ 2Y - 3Y [	France	0	0	0	0	0	0	0	16	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	Trance	89 179	0	89 179	89 179	0	0	0	0 -1	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
Total		281	0	281	281	0	0	0	15				0	0
[ 0 - 3M [ [ 3M - 1Y [		0 979	0	0 979	0 577	0	0	0	0 725	0 400		0	0	0
[ 1Y - 2Y [		2,850	1	2,850	1,550	0	0	0	849	1,278		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Germany	2,966 4,190	14 33	2,966 4,181	1,855 472	263 0	<u>0</u> 11	<u> </u>	597 1,573	829 3,490	<i>/////////////////////////////////////</i>	0	0	0
[31 - 51 [ [5Y - 10Y [		3,537	87	3,535	1,194	0	73	7	335	2,093	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [		923	42	922	158	0	14	-8	160	579		0	0	0
Total [ 0 - 3M [		15,444 0	176 0	15,432 0	5,806	263 0	98	36	4,238				0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Greece (5)	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 [ Total		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
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		53 26	0	53 26	0	0 0	0	0	0 10	53 25		0	0	0
[3Y - 5Y [	Hungary	17	0	17	0	17	0	0	0	0		0	0	0
[5Y - 10Y [		139	0	139	0	116	0	0	0	20		0	0	0
[10Y - more [ Total		0 235	0	0 235	0	0 132	0	0	10	0 98	0	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>7777777</i> 7	0	0	0
[ 2Y - 3Y [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	iceiand	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	0		$\cap$	0	0
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	5	0		0	0	0
[ 2Y - 3Y [	Ireland	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[3Y - 5Y [ [5Y - 10Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	5	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 [ [3Y - 5Y [	Italy	0 268	0	0 268	0 39	0	0	0	0	0 220	<i>\\\\\\\</i>	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
Total [ 0 - 3M [		318 0	0	318 0	89 0	0	0	0	0	220 0	111111111111111111111111111111111111111	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	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Latvia	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0	M. M	0	0	0
I Ulai		U	U	U	U	U	U	U	U	U	U	U	U	U

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) <sup>(1)</sup>		ns and write-off exposures	RECT POSITIONS (long) net of cash short power there is maturity materials.	osition of sovereign debt to sching) <sup>(1)</sup>	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>		Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
v v v v v v v v v v v v v v v v v v v	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 <sup>(2)</sup>	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	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 (+/-) <sup>(4)</sup>
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[ 2Y - 3Y [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	Licontonicom	0	0	0	0	0	0	0	0	0	<i></i>	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 - 3M [ [ 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 [ [3Y - 5Y [	Lithuania	0 11	0	11	0	0	0	0	0	0 10		0	0	0
[5Y - 10Y [		3	0	3	0	0	0	0	0	3		0	0	0
[10Y - more [ Total		0 14	0	0 14	0	0	0	0	0				0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[ 2Y - 3Y [	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	Laxembourg	0 51	0	0 51	0 22	0 28	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		51 0	0	51 0	22	28	0	0	0	0	0	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Malta	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	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	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0 119	0	0 119	0 119	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Netherlands	0	0	0	0	0	0	0	48	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [		0 17	0	0 17	0 17	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		136 0	0	136 0	136 0	0	0	0	48 0	0			0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Norway	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	0	U	U	0	0
[ 0 - 3M [ [ 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 [	Poland	0 22	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [		193	0	22 193	0	0 58	0	0	0	20 115		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		215 0	0	215 0	0	58 0	0	0	0	135 0	111111111111111111111111111111111111111	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	_	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Portugal	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [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

County   C				CT LONG EXPOSURES ue gross of provisions) (1)				osition of sovereign debt to tching) <sup>(1)</sup>	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
19 - 384    1	dual Maturity ↓	Country		advances in the HTM and Loans and			assets designated at fair value through profit or loss	of which: Financial assets held for trading <sup>(2)</sup>	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities)	value of Cash flow and fair value hedging contracts)	(gross the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
19 - 384    1	[ 0 - 3M [		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
			•		U	<u> </u>	<u> </u>	, and the second	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
G - SM   C   C   C   C   C   C   C   C   C		Romania		<u> </u>	· ·	0			0	0	0	<i>/////////////////////////////////////</i>	0	0	0
	5Y - 10Y [		82	0	82	0	•	0	0	0	30		0	0	0
G - MH   G			•	0	U	0	•	U	0	0	0	MINIMIZ	0	0	0
138   15				0		0		U	0	0				0	0
Total				0	0	0	· ·		0	0	0		0	0	0
138   15			·		, ,	0	Ť	- v		<u> </u>	0		0	0	0
138   15		Slovakia	, and the second	·	U	· · · · · · · · · · · · · · · · · · ·	•	, and the second	U	U	0	<del>/////////////////////////////////////</del>	0	0	0
100   100					16	0			0	0	14	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total				0	U	0	<u> </u>	U	0	0	0		0	0	0
33'-5Vf				Ü		0	, and the second	Ü	0	0	14			0	0
33'-5Yf				·	U	0	<u> </u>	, and the second	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
	1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
Otal		Slovenia		·	U	0		<u> </u>	0	0	0	<i>\\\\\\</i>	0	0	0
Total				·	U	0	<u> </u>	- v	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
	OY - more [			· · · · · · · · · · · · · · · · · · ·	U	0			U	0	0		0	0	0
3M-1Y				Ü	ŭ	0	Ů	ŭ	The state of the s		0	0	0	0	0
Total						<u> </u>	<u> </u>		0	<u> </u>	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total	1Y - 2Y [			0	Ŭ	•	0	0	0		0		0	0	0
Tutal		Spain		<u> </u>			i i		0		10	<i>\</i>	0	0	0
Total				<u> </u>			i i	, and the second	0	U	25	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total	OY - more [		0	0	0	0	<u> </u>	<u> </u>	0	0	0		0	0	0
Total				0				, and the second	2		35	111111111111111111111111111111111111111	0	0	0
Total				<u> </u>	Ŭ	· · · · · · · · · · · · · · · · · · ·					0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[0-3M[]	1Y - 2Y [		0			0	0		0	0	0		0	0	0
[0-3M[]		Sweden									0	<i>\\\\\\\</i>	0	0	0
[0-3M[]							i i	The state of the s	0	<u> </u>	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total	OY - more [		0	ļ	V	0	0		0	0	0		0	0	0
[3Y-5Y[				0		0		•	0	0	U			0	0
[3Y-5Y[						0	i i		0	U		<del>////////</del>	0	0	0
[3Y - 5Y [	1Y - 2Y [			·		<u> </u>	<u> </u>						0	0	0
		Jnited Kingdom	, and the second	<u> </u>	U	0	<u> </u>	- v	U	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [	31-51	5		·	U	<u> </u>	·		0	0	0	<b>\///////</b>	0	0	0
	OY - more [		0	·	0		<u> </u>	·	0	0	0		0	0	0
	Total		91	0	91	91	0	0	0	0	0	0	0	0	0

### **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 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 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).