

Composition of capital

DE019
Landesbank Baden-Württemberg

(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) (+)	10,259		10,717		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	9,705		10,103		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-91		-99		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) (-)	-314	-0.3%	-479	-0.5%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-292		-296		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⁾	0	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)	-22	0.0%	-183	-0.2%	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)	9,945	9.2%	10,238	9.9%	
Of which: ordinary shares subscribed by government	1,164	1.1%	1,164	1.1%	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 (+)	0	0.0%	0	0.0%	
F) Core Tier 1 including existing government support measures (C+D+E)	9,945	9.2%	10,238	9.9%	
G) Hybrid instruments not subscribed by government	4,564		4,489		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)	14,509	13.5%	14,727	14.2%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	107,675		103,663		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	0		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 ⁽³⁾, as of 30th September 2011	-185		-185		
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	-254		-908		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	-254		-908		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

DE019
Landesbank Baden-Württemberg

(in million Euro)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	107,675	103,663
RWA for credit risk	89,663	84,038
RWA Securitisation and re-securitisations	4,075	3,413
RWA Other credit risk	85,588	80,625
RWA for market risk	12,650	13,350
RWA operational risk	5,362	6,275
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

(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
[1Y - 2Y]		53	0	53	0	0	0	0	-2	50		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-37	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-2	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-9	0		0	0	0
[10Y - more]		24	0	23	0	0	10	-9	0	13		0	0	0
Total	77	0	76	0	0	10	-9	-50	63	0	0	0	0	
[0 - 3M]	Belgium	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	-6	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-22	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-22	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-4	0		0	0	0
[10Y - more]		5	0	5	0	0	5	0	0	0		0	0	0
Total	5	0	5	0	0	5	0	-55	0	0	0	0	0	
[0 - 3M]	Bulgaria	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	-1	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	-3	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	-3	0	0	0	0	0	
[0 - 3M]	Cyprus	10	0	10	0	0	0	0	0	10		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	0	10	0	0	0	0	0	15		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-12	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	20	0	20	0	0	0	0	-12	25	0	0	0	0	
[0 - 3M]	Czech Republic	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]		57	0	57	0	0	0	0	0	55		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-6	0		0	0	0
[5Y - 10Y]		16	0	16	0	0	0	0	0	15		0	0	0
[10Y - more]		0	0	16	0	0	0	0	0	0		0	0	0
Total	73	0	73	0	0	0	0	-5	70	0	0	0	0	
[0 - 3M]	Denmark	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	-13	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	-13	0	0	0	0	0	
[0 - 3M]	Estonia	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	-3	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	-3	0	0	0	0	0	
[0 - 3M]	Finland	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	-5	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-2	0		0	0	0
[10Y - more]		17	0	17	0	0	0	0	0	11		0	0	0
Total	17	0	17	0	0	0	0	-6	11	0	0	0	0	

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

Dec-11

DE019

Landesbank Baden-Württemberg

(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]		56	4	56	0	0	1	0	0	50		0	0	0
[1Y - 2Y]		1	0	1	0	0	1	0	-4	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	-12	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-4	0		0	0	0
[10Y - more]		26	0	24	0	0	24	0	0	0		0	0	0
Total	84	5	82	0	0	26	0	-21	50	0	0	0	0	
[0 - 3M]	Germany	3,901	1,846	3,901	0	1,554	15	0	500		0	0	0	
[3M - 1Y]		7,443	1,302	7,443	0	2,863	41	0	3,120		0	0	0	
[1Y - 2Y]		3,095	571	3,095	100	951	31	0	1,428		0	0	0	
[2Y - 3Y]		1,496	460	1,466	0	645	66	0	343		0	0	0	
[3Y - 5Y]		3,010	762	3,003	164	424	111	0	1,768		0	0	0	
[5Y - 10Y]		2,508	913	2,502	44	89	84	0	1,156		0	0	0	
[10Y - more]		6,657	4,054	6,651	0	462	289	1,794	1,957		0	0	0	
Total	28,110	9,908	28,061	308	836	7,041	2,142	0	10,272	0	0	0	0	
[0 - 3M]	Greece ⁽⁵⁾	1	0	1	0	1	0	-1	0		0	0	0	
[3M - 1Y]		62	0	62	0	1	0	0	63		0	0	0	
[1Y - 2Y]		17	0	17	0	0	0	0	17		0	0	0	
[2Y - 3Y]		65	0	65	0	0	0	0	2		0	0	0	
[3Y - 5Y]		213	0	213	0	0	0	0	-20		0	0	0	
[5Y - 10Y]		231	0	231	0	1	0	0	-4		0	0	0	
[10Y - more]		72	0	72	0	0	1	0	60		0	0	0	
Total	661	0	661	0	2	2	0	-19	620	527	0	0	0	
[0 - 3M]	Hungary	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	-9		0	0	0	
[2Y - 3Y]		10	0	10	10	0	0	0	-1		0	0	0	
[3Y - 5Y]		14	0	14	0	0	0	0	16		0	0	0	
[5Y - 10Y]		5	0	5	0	0	0	0	-1		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total	29	0	29	10	0	0	0	5	34	0	0	0	0	
[0 - 3M]	Iceland	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	-4		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	-4	0	0	0	0	0	
[0 - 3M]	Ireland	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	-4		0	0	0	
[3Y - 5Y]		79	0	0	0	0	0	0	-6		90	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	-22		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total	79	0	0	0	0	0	0	-32	90	0	0	0	0	
[0 - 3M]	Italy	0	0	0	0	0	0	0	-2		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	-1		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	-1		0	0	0	
[2Y - 3Y]		120	0	24	0	0	0	0	-11		125	0	0	
[3Y - 5Y]		1,467	0	652	92	3	0	0	-162		1,597	0	0	
[5Y - 10Y]		92	0	0	0	0	0	0	-26		100	0	0	
[10Y - more]		1,229	0	1,229	0	0	0	0	0		1,408	0	0	
Total	2,908	0	1,905	92	3	3	0	-202	3,230	0	0	0	0	
[0 - 3M]	Latvia	41	41	41	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]		30	0	30	0	0	0	0	-1		30	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0		25	0	0	
[5Y - 10Y]		25	0	25	0	0	0	0	0		0	0	0	
[10Y - more]		40	40	40	0	0	0	0	0		0	0	0	
Total	136	81	136	0	0	0	0	-1	55	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	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]		10	0	10	10	0	0	0	0	10		0	0	0	0
[1Y - 2Y]		76	0	76	25	0	0	0	-3	75		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	-2	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		86	0	86	35	0	0	-5	85	85	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]		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]	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 - 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]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-11	0		0	0	0	0
[3Y - 5Y]		33	0	33	0	0	1	0	-2	30		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-5	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		33	0	33	0	1	0	-18	30	30	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]		1	0	1	0	0	1	0	-2	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		1	0	1	0	1	0	-2	0	0	0	0	0	0	
[0 - 3M]	Poland	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		8	0	8	0	0	0	0	0	8		0	0	0	0
[1Y - 2Y]		222	0	222	0	0	1	0	-4	342		0	0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	-1	0		0	0	0	0
[3Y - 5Y]		18	0	18	0	0	0	0	-14	267		0	0	0	0
[5Y - 10Y]		16	0	16	0	0	0	0	-6	17		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		265	0	265	0	2	0	-25	634	634	0	0	0	0	
[0 - 3M]	Portugal	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-2	0		0	0	0	0
[1Y - 2Y]		147	0	147	0	0	0	0	0	40		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-11	0		0	0	0	0
[3Y - 5Y]		629	0	266	0	0	0	0	-154	693		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-31	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		776	0	413	0	0	0	-199	733	733	2	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	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	-3	0		0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	
Total		0	0	0	0	0	0	-3	0	0	0	0	0	
[0 - 3M]	Slovakia	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]		82	0	82	0	0	0	0	0	80		0	0	
[3Y - 5Y]		1	0	1	0	1	0	0	-6	1		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		83	0	83	0	1	0	-6	81	0	0	0	0	
[0 - 3M]	Slovenia	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]		1	0	1	0	1	0	0	0	1		0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	
Total		1	0	1	0	1	0	0	1	0	0	0	0	
[0 - 3M]	Spain	0	0	0	0	0	0	0	0	0		0	0	
[3M - 1Y]		83	0	83	45	0	0	0	-1	83		0	0	
[1Y - 2Y]		67	0	67	0	0	0	0	-5	67		0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	-5	0		0	0	
[3Y - 5Y]		1,624	13	642	0	0	0	0	-176	1,650		0	0	
[5Y - 10Y]		31	0	31	0	0	0	0	-72	32		0	0	
[10Y - more]		72	0	72	0	0	0	0	0	104		0	0	
Total		1,877	13	895	45	0	0	-259	1,936	0	0	0	0	
[0 - 3M]	Sweden	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	1	0		0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	-7	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	-6	0	0	0	0	0	
[0 - 3M]	United Kingdom	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	
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	
Total		0	0	0	0	0	0	-1	0	0	0	0	0	
TOTAL EEA 30		35,321	10,007	32,842	490	840	7,091	2,133	-943	18,020	529	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 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	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	
[1Y - 2Y]		53	0	53	0	0	0	0	-24	50		0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	-14	0		0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	-5	0		0	0	
[5Y - 10Y]		1	0	1	0	0	0	-1	-6	0		0	0	
[10Y - more]		77	0	76	0	0	63	0	0	13		0	0	
Total	131	0	130	0	0	63	-1	-48	63	0	0	0	0	
[0 - 3M]	Belgium	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	-8	0		0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	-13	0		0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	-5	0		0	0	
[10Y - more]		12	0	13	0	0	13	0	0	0		0	0	
Total	12	0	13	0	0	13	0	-25	0	0	0	0	0	
[0 - 3M]	Bulgaria	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	-1	0		0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	-1	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	
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	
Total	0	0	0	0	0	0	0	-3	0	0	0	0	0	
[0 - 3M]	Cyprus	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]		11	0	11	0	0	0	0	0	15		0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	-14	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	11	0	11	0	0	0	0	-14	15	0	0	0	0	
[0 - 3M]	Czech Republic	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]		54	0	54	0	0	0	0	0	50		0	0	
[2Y - 3Y]		5	0	5	0	0	0	0	0	5		0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	-4	15		0	0	
[5Y - 10Y]		18	0	18	0	0	1	0	0	0		0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	
Total	77	0	77	0	0	1	0	-4	70	0	0	0	0	
[0 - 3M]	Denmark	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	-9	0		0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	-6	0		0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	
Total	0	0	0	0	0	0	0	-15	0	0	0	0	0	
[0 - 3M]	Estonia	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	-3	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	-3	0	0	0	0	0	
[0 - 3M]	Finland	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	-3	0		0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	-2	0		0	0	
[10Y - more]		17	0	17	0	0	0	0	0	12		0	0	
Total	17	0	17	0	0	0	0	-5	12	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	2	2	2	0	0	0	0	0	0		0	0	0
[3M - 1Y]		2	2	2	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	-1	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	1	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-17	0		0	0	0
[10Y - more]		57	0	54	0	0	54	0	0	0		0	0	0
Total	61	4	58	0	0	54	0	-17	0	0	0	0	0	
[0 - 3M]	Germany	6,513	2,222	6,513	0	126	3,670	71	0	984		0	0	0
[3M - 1Y]		6,154	1,358	6,145	0	128	3,320	143	0	833		0	0	0
[1Y - 2Y]		3,968	467	3,942	100	27	2,800	85	0	647		0	0	0
[2Y - 3Y]		14,921	286	14,889	165	0	1,110	71	0	13,446		0	0	0
[3Y - 5Y]		2,099	774	2,060	0	0	192	160	0	1,069		0	0	0
[5Y - 10Y]		3,303	852	3,297	307	120	1,088	196	-21	1,210		0	0	0
[10Y - more]		7,290	4,046	7,284	0	450	927	1,602	0	1,954		0	0	0
Total	44,248	10,005	44,130	572	851	13,107	2,328	-21	20,143	0	0	0	0	
[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]		2	0	2	0	0	2	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		2	0	2	0	0	0	0	0	2		0	0	0
Total	4	0	4	0	0	2	0	0	2	7	0	0	0	
[0 - 3M]	Hungary	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	-9	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		16	0	16	0	0	0	0	31	19		0	0	0
[5Y - 10Y]		5	0	5	0	0	0	0	-1	6		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	21	0	21	0	0	0	0	22	25	0	0	0	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	-3	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	-3	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	-1	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-2	0		0	0	0
[3Y - 5Y]		88	0	0	0	0	0	0	-4	90		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-19	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	88	0	0	0	0	0	0	-26	90	0	0	0	0	
[0 - 3M]	Italy	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]		100	0	0	0	0	0	0	-1	100		0	0	0
[2Y - 3Y]		895	0	122	97	0	0	0	-15	925		0	0	0
[3Y - 5Y]		774	0	593	0	0	0	0	-175	797		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-4	0		0	0	0
[10Y - more]		1,344	0	1,344	0	0	0	0	0	1,409		0	0	0
Total	3,113	0	2,059	97	0	0	0	-194	3,231	0	0	0	0	
[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]		31	0	31	0	0	0	0	0	30		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]		78	78	78	0	0	0	0	0	0		0	0	0
Total	109	78	109	0	0	0	0	0	30	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]		51	0	51	0	0	0	0	0	50		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	-3		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	-1		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		51	0	51	0	0	0	0	-4	50	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]		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]	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 - 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]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	-11		0	0	0	0
[3Y - 5Y]		32	0	32	0	0	0	0	0	-1	30		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	-5	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		32	0	32	0	0	0	0	-17	30	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	-1	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	-1	0	0	0	0	0	
[0 - 3M]	Poland	8	0	8	0	0	0	0	0	8		0	0	0	0
[3M - 1Y]		222	0	222	0	0	0	0	0	217		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	0	-2	0		0	0	0
[3Y - 5Y]		18	0	18	0	0	0	0	0	-9	17		0	0	0
[5Y - 10Y]		30	0	29	0	0	11	0	0	-1	17		0	0	0
[10Y - more]		10	0	10	0	0	10	0	0	0	0		0	0	0
Total		289	0	288	0	0	22	0	-17	259	0	0	0	0	
[0 - 3M]	Portugal	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	-1		0	0	0	0
[1Y - 2Y]		40	0	40	0	0	0	0	0	0	40		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	-5	0		0	0	0
[3Y - 5Y]		791	0	343	0	0	0	0	0	-128	943		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	-10	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0	0		0	0	0
Total		831	0	383	0	0	0	0	-144	983	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	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	1	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-2	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-2	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	-3	0	0	0	0	0	0	
[0 - 3M]	Slovakia	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]		85	0	85	0	0	0	0	0	80		0	0	0	0
[2Y - 3Y]		1	0	1	0	1	0	0	0	1		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-5	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		86	0	86	0	1	0	-5	81	0	0	0	0	0	
[0 - 3M]	Slovenia	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]		1	0	1	0	1	0	0	0	1		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		1	0	1	0	1	0	0	1	0	0	0	0	0	
[0 - 3M]	Spain	68	0	68	45	0	0	0	0	67		0	0	0	0
[3M - 1Y]		47	0	47	0	0	0	0	-1	47		0	0	0	0
[1Y - 2Y]		19	0	19	0	0	0	0	-4	20		0	0	0	0
[2Y - 3Y]		1,069	0	118	0	0	0	0	-2	1,125		0	0	0	0
[3Y - 5Y]		1,107	12	485	0	0	0	0	-319	1,175		0	0	0	0
[5Y - 10Y]		23	0	23	0	0	0	0	-18	33		0	0	0	0
[10Y - more]		60	0	60	0	0	0	0	0	105		0	0	0	0
Total		2,393	12	820	45	0	0	-343	2,572	0	0	0	0	0	
[0 - 3M]	Sweden	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	-2	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	-2	0	0	0	0	0	0	
[0 - 3M]	United Kingdom	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	-1	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	-1	0	0	0	0	0	0	
TOTAL EEA 30		51,575	10,099	48,290	714	853	13,262	2,327	-891	27,657	7	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 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).