

Composition of capital

DE025
HSH Nordbank AG, Hamburg

(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) (+)	4,821		6,141		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	3,854		4,522		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-48		-32		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) (-)	-106	-0.2%	-86	-0.1%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-12		-9		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⁾	-54	-0.1%	-40	-0.1%	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)	-40	-0.1%	-38	-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)	4,715	10.3%	6,055	10.0%	
Of which: ordinary shares subscribed by government	2,194	4.8%	2,577	4.2%	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)	4,715	10.3%	6,055	10.0%	
G) Hybrid instruments not subscribed by government	1,620		1,634		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)	6,335	13.8%	7,689	12.7%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	45,925		60,663		
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	-169		-169		
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	-582		-595		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	-582		-595		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

DE025
HSH Nordbank AG, Hamburg

(in million Euro)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	45,925	60,663
RWA for credit risk	38,225	53,100
RWA Securitisation and re-securitisations	18,350	34,360
RWA Other credit risk	19,875	18,740
RWA for market risk	3,863	3,688
RWA operational risk	3,838	3,875
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]		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]		283	283	283	0	0	0	0	0		0	0	0	0
Total	283	283	283	0	0	0	0	0	0	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	0		0	0	0	0
[2Y - 3Y]		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
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		252	0	252	0	252	0	0	0		0	0	0	0
Total	272	0	272	20	252	0	0	0	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	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]	Cyprus	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]	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]		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]	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	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]	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	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]	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	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	

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]	France	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]		27	0	27	27	0	0	0	0		0	0	0	
[2Y - 3Y]		27	0	27	27	0	0	0	0		0	0	0	
[3Y - 5Y]		169	0	169	169	0	0	0	0		0	0	0	
[5Y - 10Y]		35	0	35	35	0	0	0	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total	257	0	257	257	0	0	0	0	0	1	0	0	0	
[0 - 3M]	Germany	904	904	1,030	0	0	2	0	0		0	0	0	
[3M - 1Y]		1,030	365	1,030	169	31	190	3	0	272		0	0	
[1Y - 2Y]		1,682	141	1,682	833	41	409	12	1	251		0	0	
[2Y - 3Y]		1,499	269	1,499	267	10	482	-8	0	465		0	0	
[3Y - 5Y]		2,257	773	2,257	1,000	86	81	21	0	312		0	0	
[5Y - 10Y]		1,636	1,053	1,636	490	51	43	-53	31	0		0	0	
[10Y - more]		3,079	2,040	3,079	65	811	5	-28	14	157		0	0	
Total	12,086	5,545	12,086	2,823	1,030	1,209	-51	46	1,456	4	0	0	0	
[0 - 3M]	Greece ⁽⁵⁾	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]		15	0	15	0	0	0	0	0	15		0	0	
[2Y - 3Y]		8	0	8	2	0	0	0	25	0		0	0	
[3Y - 5Y]		11	0	11	2	0	0	0	0	0		0	0	
[5Y - 10Y]		100	0	100	0	14	0	0	0	0		0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	
Total	134	0	134	3	14	0	0	25	15	110	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	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]		12	0	12	9	0	0	0	0	0		0	0	
[10Y - more]		5	5	5	0	0	0	0	0	0		0	0	
Total	17	5	17	9	0	0	0	0	0	3	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	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	
[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	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	
[0 - 3M]	Italy	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]		102	0	102	0	102	0	0	0	0		0	0	
[3Y - 5Y]		66	0	66	0	66	0	0	0	0		0	0	
[5Y - 10Y]		274	0	274	0	219	0	0	0	56		0	0	
[10Y - more]		103	0	103	41	53	0	0	0	9		0	0	
Total	545	0	545	41	440	0	0	0	64	0	0	0	0	
[0 - 3M]	Latvia	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	

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]		6	0	6	0	0	0	6	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		6	0	6	0	0	0	6	6	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]		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]	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]		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]		8	0	8	8	0	0	8	0		0	0	0	
[5Y - 10Y]		30	0	30	0	0	0	30	0		0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	
Total		38	0	38	8	0	0	30	30	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	50		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]		80	0	80	0	50	0	0	0		0	0	0	
Total		80	0	80	0	50	0	50	30	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	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]	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]		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]	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]		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]	Spain	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]		21	0	21	0	0	0	0	0	20		0	0	0	0
[5Y - 10Y]		76	50	76	0	0	0	0	0	26		0	0	0	0
[10Y - more]		86	0	86	0	0	0	0	0	85		0	0	0	0
Total	183	50	183	0	0	0	0	0	131	4	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	1	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	1	0	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	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	
TOTAL EEA 30		13,903	5,883	13,903	3,162	1,787	1,209	-50	121	1,732	122	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]		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]		278	278	278	0	0	0	0	0	0		0	0	
Total	278	278	278	0	0	0	0	0	0	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]		20	0	20	20	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]		257	0	257	0	257	0	0	0	0		0	0	
Total	277	0	277	20	257	0	0	0	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	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	
[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]		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	
[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]		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	
[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	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	
[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	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	
[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	0	0		0	0	
[5Y - 10Y]		12	0	12	12	0	0	0	0	0		0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	
Total	12	0	12	12	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]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		26	0	26	26	0	0	0	0	0		0	0	0
[2Y - 3Y]		78	0	78	78	0	0	0	0	0		0	0	0
[3Y - 5Y]		487	0	487	487	0	0	0	0	0		0	0	0
[5Y - 10Y]		35	0	35	35	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		626	0	626	626	0	0	0	0	0	0	0	0	0
[0 - 3M]	Germany	1,522	1,487	1,522	21	8	-2	0	5			0	0	0
[3M - 1Y]		912	261	912	179	65	3	0	358			0	0	0
[1Y - 2Y]		1,516	213	1,516	806	25	20	1	265			0	0	0
[2Y - 3Y]		1,133	281	1,133	386	10	-26	0	405			0	0	0
[3Y - 5Y]		2,582	699	2,582	1,571	68	22	0	172			0	0	0
[5Y - 10Y]		1,668	1,010	1,668	572	51	-65	31	0			0	0	0
[10Y - more]		2,857	1,816	2,857	64	818	-26	14	157			0	0	0
Total		12,190	5,767	12,190	3,599	1,019	423	-74	1,361	4	0	0	0	0
[0 - 3M]	Greece ⁽⁵⁾	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]		8	0	8	2	0	0	0	0			0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0			0	0	0
[5Y - 10Y]		2	0	2	2	0	0	0	0			0	0	0
[10Y - more]		17	0	17	17	0	0	0	0			0	0	0
Total		28	0	28	22	0	0	0	0	6	0	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	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]		12	0	12	10	0	0	0	0			0	0	0
[10Y - more]		5	5	5	0	0	0	0	0			0	0	0
Total		17	5	17	10	0	0	0	0	2	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	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
[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	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
[0 - 3M]	Italy	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]		100	0	100	0	100	0	0	0			0	0	0
[3Y - 5Y]		65	0	65	0	65	0	0	0			0	0	0
[5Y - 10Y]		275	0	275	0	219	0	0	54			0	0	0
[10Y - more]		102	0	102	40	53	0	0	9			0	0	0
Total		542	0	542	40	437	0	63	63	0	0	0	0	0
[0 - 3M]	Latvia	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

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]		6	0	6	0	0	0	0	6	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		6	0	6	0	0	0	0	6	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]		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	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		56	0	56	56	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		56	0	56	56	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 - 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]		8	0	8	8	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		30	0	30	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		39	0	39	8	0	0	0	30	0	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	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	50		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	50	0	0	0		0	0	0	0
[10Y - more]		80	0	80	0	50	0	0	0	30		0	0	0	0
Total		80	0	80	0	50	0	0	50	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]	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	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]	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]		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]	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]		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]	Spain	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]		20	0	20	0	0	0	0	0	20		0	0	
[5Y - 10Y]		72	45	72	0	0	0	0	0	26		0	0	
[10Y - more]		86	0	86	0	0	0	0	0	85		0	0	
Total		178	45	178	0	0	0	0	131	7	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	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]	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	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	
TOTAL EEA 30		14,330	6,095	14,330	4,395	1,763	423	-74	96	1,621	19	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).