(in million Euro)

Conital modition CRD2 mules	Dec-1	l 1	Jun-12	2	Defendance to CODED was setting
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) (+)	12,514		12,922		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	10,698		11,006		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-756		-733		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) (-)	-240	-0.2%	-250	-0.2%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-132		o		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)	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)	-108	-0.1%	-99	-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)	12,275	9.3%	12,672	9.4%	
Of which: ordinary shares subscribed by government	0	0.0%	0	0.0%	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)	12,275	9.3%	12,672	9.4%	
G) Hybrid instruments not subscribed by government	794		809		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	13,069	9.9%	13,480	10.0%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	131,363		135,404		
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	0		0,		
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	-452		-486		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	-452		-486		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

⁽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

NO051 DnB NOR Bank ASA

(in million Euro)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	131,363	135,404
RWA for credit risk	111,934	113,785
RWA Securitisation and re-securitisations	231	193
RWA Other credit risk	111,703	113,592
RWA for market risk	4,720	4,912
RWA operational risk	8,559	8,810
Transitional floors	6,495	8,275
RWA Other	-345	-377

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 lue gross of provisions) (1)				osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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
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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[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 [Austria	0	0 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
[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 [Belgium	0	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
[0 - 3M [[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 [Bulgaria	0	0 0	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
[0 - 3M [[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 [Cyprus	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	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 [[3M - 1Y [0	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 [Czech Republic	0 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
[0 - 3M [[3M - 1Y [269 0	67	202 0	0 0	202	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 [Denmark	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		269	67	202	0	202	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0 0	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 [Estonia	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	lack	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 [Finland	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	Ö	0	0	0	0

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES llue gross of provisions) (1)	(gross of provisi			osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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
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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	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	/////////////////////////////////////	0	0	0
[2Y - 3Y [France	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	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0 26	26	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 [Cormony	0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Germany	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		26 0	26	0	0	0	0	0	0	0	<i>7111111111111111111111111111111111111</i>	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>77777777</i> 77	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
[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 [Hungary	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	7//////	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		0	0	0
[2Y - 3Y [Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [iociaria	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	minnin .	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	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 [[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 [Italy	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
[10Y - more [Total		0	0	0	0	0	0	0	0	0	7///////	0	0	0
[0 - 3M [37	0	20	0	36	0	-5	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [23 13	1 1	23 13	0	22 12	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Latvia	1	1	1	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [13 3	1 3	13 3	0	12 0	0	0 -4	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [4	4	4	0	0	0	0	0	0		0	0	0
Total		93	10	76	0	83	0	-10	0	0	0	0	0	0

(in million Euro)														
			CT LONG EXPOSURES lue gross of provisions) (1)		NET DIF ons and write-off exposures other counterparties only			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[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		0	0	0
[2Y - 3Y [Liechtenstein	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		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [31	27	-42	0	5	0	0	0	0		0	0	0
[3M - 1Y [142	47	142	0	91	4	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Lithuania	16 11	8	16 11	0	0	3	0	0	0		0	0	0
[3Y - 5Y [Littiuariia	37 78	27 78	37 78	0	9	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [11	11	11	0	0	0	0	0	0		0	0	0
Total [0 - 3M [327 0	204	254 0	1	113 0	9	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 [Luxembourg	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
[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 [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	7//////	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	0	/////////////////////////////////////	0	0	0
[2Y - 3Y [Netherlands	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		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0 1,915	622	0 1,293	0	0 1,293	0	0	0	0 1,296		0	0	0
[3M - 1Y [5,724 7	12	5,712 0	0	5,712 0	0	0	0	5,749 0		0	0	0
[1Y - 2Y [[2Y - 3Y [Norway	8	8	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [inoiway	74 323	7	67 319	0	67 319	0	0	0	60 288	<i>V////////</i>	0	0	0
[10Y - more [323 0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [8,050 0	659 0	7,391 0	0	7,391 0	0	0	0	7,393 0	//////////////////////////////////////	0	0	0
[3M - 1Y [83	21	83	0	62	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [85 44	20 36	85 44	0	65 8	0	0	0	0 15		0	0	0
[3Y - 5Y [Poland	37	37	37	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [123 15	60 15	123 15	0	63 0	0	0	0	0		0	0	0
Total		388	190	388	0	198	0	0	0	15	\circ	0	0	0
[0 - 3M [[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 [Portugal	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
Total		U	0	U	U	U	U	U	U	U	U	U	U	U

			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity ma	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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
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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[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 [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Romania	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [I	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [Total		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 [ļ	0	0	0	0	0	0	0	0	0	<i>\}}}}</i>	0	0	0
[1Y - 2Y [[2Y - 3Y [<u>.</u>	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Slovakia	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		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	<i>/////////////////////////////////////</i>	0	0	0
[1Y - 2Y [[2Y - 3Y [<u>.</u>	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Slovenia	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	V///////	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	<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 [Spain	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [I	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total	i	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [226	226	0	0	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 [[2Y - 3Y [0	0 0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Sweden	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	ł	226	226	0	0	0	0	0	0				0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [I	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	0	0	0		0	0	0
[3Y - 5Y [United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [I	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	111111111111111111111111111111111111111	0	0	0
	TOTAL EEA 30	9,380	1,384	8,311	1	7,986	Q	-10	0	7,408	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).

## CHANGE STATE AND STATE	(in million Euro)														
Company Comp						ons and write-off exposures	(long) net of cash short po		EXPOSURES IN	EXPOSURES (3)	<u>Memo Item</u>	write-off on	AFS sovereign assets	AFS sovereign assets	
19 10 10 10 10 10 10 10	Residual Maturity			advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss		(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)	Cash flow and fair value hedging contracts)	hedging contracts on AFS sovereign assets
CY - CY	[0 - 3M [0		0			U	0			0		0
	[3M - 1Y [[1Y - 2Y [0	0	0	0		0	0	U		0	0	0
	[2Y - 3Y [Austria		0		0	0		U	0	_ <u> </u>		U	0	0
Group			•	0		<u> </u>	0			0				<u> </u>	- U
Table Tabl				0	0	0	0		0	0			0	0	U
CY-YI Solution S			, and the second	0	U	0	0	ŭ	0	0	U		0	0	U
17 77				U		<u> </u>	U	· ·	U	U		<i>/////////////////////////////////////</i>	U	U	U
	[2Y - 3Y [Relaium		· · · · · · · · · · · · · · · · · · ·		,	·				i L		Ŭ	0	- U
Total		Deigiairi		0		<u> </u>		· ·			0	<i>/////////////////////////////////////</i>	U	0	<u> </u>
13 15 15 15 15 15 15 15	[10Y - more [0	0		0	·			0	0		<u> </u>	0	0
17 17 17 18 18 18 18 18			, and the second	0	U	0	U	· ·	0	0	0	0	0	0	0
17 17 17 18 18 18 18 18	[3M - 1Y [Ŭ	0	0	0	0		0	0	0		0	0	0
19			•	0	U	U	U	•	U		0	/////////////////////////////////////	0	U	0
	[3Y - 5Y [Bulgaria		0	0	0	0		0	0	- v	<i>/////////</i> //			0
Total				0		0	ļ <u> </u>	The state of the s		U		<i>/////////////////////////////////////</i>	- U		
134.14T	Total		0	0		0	ŭ	0	0	0	0	0		0	
177.271				0	0	0	ļ <u> </u>	·	U	0		<i></i>	0		U
Yes Company	[1Y - 2Y [0	0	0	<u> </u>		U	0	- v		0	•	0
SY - 19Y		Cyprus		*		0					·	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>			0
Total	[5Y - 10Y [0		0	0			0			<u> </u>		0
SM - IV Cach Republic				0	0	0	<u> </u>	, and the same of	0	<u> </u>	, ,	0	0	0	0
11 - 27	[0 - 3M [0	U	0	U U	•	U	U U			0		U
3Y - SY Color Republic O				0		,				, and the second			- V		
SY-10YI CO		Czech Republic		U		<u> </u>		· ·					<u> </u>	- v	<u> </u>
Total				· · · · · · · · · · · · · · · · · · ·		0				- v					0
10 - 3M 465 75 391 0 391 0 0 0 0 0 0 0 0 0				0	0	0	<u> </u>	, and the second	0	0	Ŭ		0	0	0
13M-1Y	[0 - 3M [465	U U	0	0	V	ŭ	0	ŭ			0	0	0
SY - SY				0		0	<u> </u>		<u> </u>		_ <u> </u>	WHHHA	0		0
SY-10Y 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	[2Y - 3Y [Denmark	0	0	0	0	0	0	0	0	0		0	0	0
Total 465 75 391 0 0 0 0 0 0 0 0 0		Somman		0		<u> </u>	<u> </u>	The state of the s		0	_ <u> </u>	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	U	0	0
[0-3M]	[10Y - more [0	0	0	0	0	0	0		0		0	0	U
13M-1Y 17-2Y 27-1 27						0		· ·		ŭ	· ·	minn		- U	· ·
T2Y-3Y Estonia Estonia Estonia Estonia Estonia O	[3M - 1Y [0	Ů	0	0	0	0	0	0	0		0	0	0
Sty - 19Y				0		0	<u> </u>		U	0	- v	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	•	0
Total	[3Y - 5Y [Estonia	0	0	0	0	0	0			0			0	0
Total			•	0 0		0 0	0 0		0	0	_ <u> </u>		0	0	0
[0-3M	Total			0	Ö	0	0		0	0	0	\circ	0	0	0
[1Y-2Y] Finland 0 <	[0 - 3M [3M - 1Y		0	0 0	0	0 0	0 0	· ·	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
12Y - 3Y Finland 0	[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y] 0		Finland		·				The state of the s			0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		- v
10Y - more 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	[5Y - 10Y [0	·	0	<u> </u>	0	0	0	0	0		0	0	0
	[10Y - more [Total		0	0	0	0	0	0	0	0	0	W. W	0	0	0

(in million Euro)														
Posidual Maturitur			CT LONG EXPOSURES ue gross of provisions) (1)		ns and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity material	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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
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 ⁽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	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	0	0	0	0	0	0	0	0	/////////////////////////////////////	0	0	0
[2Y - 3Y [France	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Trance	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	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [[3M - 1Y [41 0	41	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 [Germany	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	<i>\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		41	41 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 [Greece (5)	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	<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	minn	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 [Hungary	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	7//////	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 [0	0	0	0	0 0	0	0	0	0	/////////////////////////////////////	0	0	0
[3Y - 5Y [Iceland	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		0	0	0	0	0	0	0	0	0		\cap	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 [Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [licialiu	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	Ō	0	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 [Italy	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [ĺ	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 - 3M [[3M - 1Y [3 37	0	-15 37	0	37	0	-3	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [1	1	1	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Latvia	1	1	1	0	0	0	-2	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [26 3	3	26 3	0	25 0	0	0 -4	0	0		0	0	0
[10Y - more [4	4	4	0	0	0	0	0	0		0	0	0
Total		75	11	56	0	64	0	-10	0	0	0	0	0	0

(in million Euro)														
			CT LONG EXPOSURES lue gross of provisions) (1)		NET DIF ons and write-off exposures other counterparties only			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[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	0		0	0	0
[2Y - 3Y [Liechtenstein	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		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [31	1	-95	0	30	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [166 23	47 8	166 23	0	118 12	1 3	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Lithuania	15	8	15	0	6	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Lititatiia	36 80	24 79	36 80	0	11 0	1	0	0	0		0	0	0
[10Y - more [10	10	10	0	0	0	0	0			0	0	0
Total [0 - 3M [362 0	178	235	0	177 0	5 0	0	0	0	minno	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 [Luxembourg	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 [[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 [Malta	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
[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 [Netherlands	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
[0 - 3M [[3M - 1Y [3,547 4,778	1,097 13	2,450 4,765	0	2,450 4,765	0	0	0	2,458 4,779		0	0	0
[1Y - 2Y [62	62	0	0	0	0	0	0	4,779 0		0	0	0
[2Y - 3Y [[3Y - 5Y [Norway	368 120	14 7	353 113	0	353 113	0	0	0	321 100		0	0	0
[5Y - 10Y [146	1	145	0	145	0	0	0	124		0	0	0
[10Y - more [Total		195 9,216	0 1,195	195 8,020	0	195 8,020	0	0	0	196 7,979	////////	0	0	0
[0 - 3M [51	2	51	0	50	0	0	0	0	<i>,,,,,,,,,,,,</i>	0	0	0
[3M - 1Y [[1Y - 2Y [109 46	20 37	109 46	0 0	89 9	0	0	0	0 16		0	0	0
[2Y - 3Y [Poland	21	21	21	0	0	0	0	0	0	<i>17777777</i> 77	0	0	0
[3Y - 5Y [[5Y - 10Y [40 131	40 64	40 131	0	0 68	0	0	0	0		0	0	0
[10Y - more [Total		14 413	14 197	14	0	0 216	0	0	0	0	////////	0	0	0
[0 - 3M [0	0	413 0	0	0	0	0	0	16 0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Portugal	0	0	0	0	0	0	0	0 0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [ronugai	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			ue gross of provisions) ⁽¹⁾				osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on		(gross the fair value of	Fair value of Cash flow and fair value
vesiduai 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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	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 [D	0	0	0	0	0	0	0	0	0	<i>*************************************</i>	0	0	0
[3Y - 5Y [Romania	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	M	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 [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[2Y - 3Y [[3Y - 5Y [Slovakia	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 [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
[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>7777777</i> 77	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Slovenia	0	0	0	0	0	0	0	0				0	0
[3Y - 5Y [[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	\cap	\cap	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 [Spain	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Оран	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i>\</i> A	0	0	0
Total		0	0	0	0	0	0	0	0			0	0	0
[0 - 3M [16	16	0	0	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 [[2Y - 3Y [•	0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Sweden	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 16	0 16	0	0	0	0	0	0	0	M. M	0	0	0
[0 - 3M [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	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [[3Y - 5Y [United Kingdom	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
[TOTAL EEA 30	10,587	1,713	9,116	1	8,867	5	-10	0	7,994	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).