Capital position CRD3 rules	Dec-1	1	Jun-1	2	
Capital position CRD3 rules	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government</u> support measures other than ordinary shares) (+)	21,206		22,118		COREP (ordinary
Of which: (+) eligible capital and reserves	22,605		24,219		COREP
Of which: (-) intangibles assets (including goodwill)	-2,986		-3,062		Net amou
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	0		0		Prudentia
B) Deductions from common equity (Elements deducted from original own funds) (-)	-360	-0.2%	-641	-0.4%	COREP
Of which: (-) deductions of participations and subordinated claims	-117		-151		Total of it and dedu line 1.3.T
Of which: (-) securitisation exposures not included in RWA according with CRD3 ⁽²⁾	0	0.0%	0	0.0%	COREP I banking a 2006/48/I
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-243	-0.1%	-491	-0.3%	As define 1.3.T1*)
C) Common equity (A+B)	20,846	11.3%	21,476	11.8%	1.5.11
Of which: ordinary shares subscribed by government	0	0.0%	0	0.0%	Paid up c
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)	20,846	11.3%	21,476	11.8%	
G) Hybrid instruments not subscribed by government	1,965		1,990		Net amou 1.1.2.2*** subscribe
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	22,810	12.3%	23,466	12.9%	COREP
RWA	185,201		181,258	//////	4
Sovereign Capital buffer					4
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	0		0	//////	1
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	2		2		
Sovereign capital buffer for exposures in EEA (H+I)	2		2		Sum of P
J) Additional impairments on sovereign exposures (-)	0		0		Please re (Dec 201 impairme
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	-4,178		-5,163		9% RWA
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	-4,176		-5,162		9% RWA capital bu

(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

References to COREP reporting

P CA 1.1 - hybrid instruments and government support measures other than ry shares

P CA 1.1.1 + COREP line 1.1.2.1

nount included in T1 own funds (COREP line 1.1.5.1)

ntial filters for regulatory capital (COREP line 1.1.2.6.06)

P CA 1.3.T1* (negative amount)

of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/EC educted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in 3.T1*)

P line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the og and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 18/EC)

ned by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in

p ordinary shares subscribed by government

nount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not ribed by government

P CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)

Prudential filter and valuation. If negative it is set to 0

e report the write-downs on sovereign exposures accounted during 2011Q4 2011 column) and 2012H1 (June 2012 column) with the limit for the total ments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.

A - CT 1 including existing government support measures

/A - (CT 1 including existing government support measures - Sovereign buffer for exposures in EEA)

Composition of RWA

SE084 Nordea Bank AB (publ)

(in million Euro))
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	Dec-11	Jun-12
Total RWA ⁽¹⁾	185,201	181,258
RWA for credit risk	161,604	157,323
RWA Securitisation and re-securitisations	0	0
RWA Other credit risk	161,604	157,323
RWA for market risk	8,144	7,707
RWA operational risk	15,452	16,229
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.

And the second of the	(in million Euro)														
MADE Provide of the second of th						ons and write-off exposures	s (long) net of cash short po	-	EXPOSURES IN	EXPOSURES ⁽³⁾	<u>Memo Item</u>				
m. br. br. br. br. br. br. br. br. br. br	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	Debt securities in HTM and Loans and Receivables portfolios	(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
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m. br. br. br. br. br. br. br. br. br. br			-	Ť		÷	Ť	-	÷	0	0	<i>~~~~</i> ~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~			¥
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(in million Euro)														
			CT LONG EXPOSURES 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	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 <u>Debt securities</u> in HTM and Loans and Receivables portfolios	and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[0 - 3M [500	0	500	0	500	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		<u>261</u> 781	0	<u>261</u> 781	0 423	261 358	0	0	0	0		0	0	0-4
[2Y - 3Y [France	0	0	0	0	0	0	0	0	0		0	0	0
[<u>3Y - 5Y [</u> [5Y - 10Y [Trance	0	0	0	0	0	0	0	-1	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [1,543 32	0	1,543 -755	423	1,120 -755	0	0	-1	0	0	3	<u>6</u> 0	-4
[3M - 1Y [12	0	12	0	12	0	1	0	0	<i><u> </u></i>	0	0	0
[1Y - 2Y [2,084	0	2,084	0	2,084	0	-3	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Germany	12 762	0	12 762	0	11 760	1	-45	-1	0		0	0	0
[5Y - 10Y [1	0	1	0	0	1	32	0	0		0	0	0
[10Y - more [Total		489 3,392	0	489 2,605	0	446 2,558	42 46	-35 -49	0-1	0	0	0	0	0
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[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
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[3Y - 5Y [Hungary	0	0	0	0	0	0	0	0	0		0	0	0
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[1Y - 2Y [0	0	0	0	0	0	0	0	0	VIIIIII	0	0	0
[2Y - 3Y [[3Y - 5Y [Iceland	0	0	0	0	0	0	0	0	0		0	0	0
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[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Ireland	0	0	0	0	0	0	0	0	0		0	0	0
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[10Y - more [Total		0	0	0	0	0	0	0	0	0 0	0	0	0	0
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[2Y - 3Y [Latvia	0	0	0	0	0	0	4	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0	0	0	0	0	<u>-5</u> 1	0	0	¥////////	0	0	0
[10Y - more [0	0	0	0	0	0	2	0	0		0	0	0
Total		207	177	207	0	207	0	-4	0	0	0	0	0	0

(in million Euro)														
De siduel Maturita			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾		ons and write-off exposures	RECT POSITIONS s (long) net of cash short po where there is maturity mat		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	<u> </u>	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 <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 [0	0	0	0	0	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0	0	0	0	0	0	0	0	0	<i>\///////</i>	0	0	0
[2Y - 3Y [Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Liechtenstein	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 [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0	VIIIIIA	0	0	0
[2Y - 3Y [[3Y - 5Y [Lithuania	147 0	147 0	<u> </u>	0	147 0	0	0 -24	0	0	¥///////	0	0	0 0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0 147	0 147	0 147	0	0 147	0	0 -24	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [1Y - 2Y [0	0	0	0	0	0	0	0			0	0	0
[2Y - 3Y [Luxembourg	0	0	0	0	0	0	1	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Eaternbourg	0	0	0	0	0	0	<u>-4</u> -16	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	-10	0	0		0	0	0
Total		0	0	0	0	0	0	-25	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	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 - 3M [27	0	27	0	27	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		2	0	2	0	0	2	0	0	0	¥///////A	0	0	0
[2Y - 3Y [Netherlands	255	0	255	0	255	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Hothonanao	0 67	0	0 39	0	0 39	0	0	-1	0	<i>\///////</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [352 480	0 69	324 480	0	322 480	3	0 -80	<u>-1</u> 0			0	0	0
[3M - 1Y [108	15	108	0	93	14	-42	0	0		0	0	0
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [185 0	26	185 0	0	184 0	1 0	-4 -6	0	0	¥//////A	0	0	0
[3Y - 5Y [Norway	233	33	233	0	232	0	22	-1	0		0	0	0
[5Y - 10Y [[10X - moro [214	31 0	214	0	213 0	1 0	-27 77	0	0		0	0	0
[10Y - more [Total		0 1,220	174	0 1,220	0	1,203	0 17	-59	-1	0	0	0	0	0
[0-3M]		209	21	209	0	209	0	0	0	0	<i>[[[[[[]</i>]]]]	0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		1 1	0	1	0	0	1	0	0	0	¥////////	0	0	0
[2Y - 3Y [Poland	0	0	0	0	0	0	0	0	0		0	0	0
[<u>3Y - 5Y [</u> [5Y - 10Y [<u>25</u> 54	3 6	25 54	0	25 54	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0			0	0	0
Total [0 - 3M [290	30	290 0	0	288	1	0	0	0	///////////////////////////////////////	0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[<u>1Y - 2Y</u> [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	-1	0	<i>\///////</i>	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	0-1	0	Y//////	0	0	0
				v	v					<u> </u>	Jan Start St			<u> </u>

(in million Euro)	-													
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross of provi	isions and write-off exposures	RECT POSITIONS s (long) net of cash short po where there is maturity mat		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 <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 [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [4	0	0	0	0	0	0	0	0	0	<i>\///////</i>	0	0	0
[<u>1Y - 2Y</u> [4	0	0	0	0	0	0	0	0	0	¥//////A	0	0	0
[2Y - 3Y [[3Y - 5Y [Romania	0	0	0	0	0	0	0	0	0	/////////////////////////////////////	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0	<i>\////////////////////////////////////</i>	0	0	0
[10Y - more []	0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0-3M[0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [4	0	0	0	0	0	0	0	0	0	<i>\//////A</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[<u>2Y - 3Y [</u> [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	\/////// A	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	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	V////////	0	0	0
[1Y - 2Y [4	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Slovenia	0	0	0	0	0	0	0	0		1 ////////////////////////////////////	-	0	0
[<u>3Y - 5Y [</u> [5Y - 10Y [4	0	0	0	0	0	0	0	0	0		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	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [13	13	13	0	13	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Spain	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [· ·	0	0	0	0	0	0	0	-1	0		0	0	0
[5Y - 10Y [[10Y - more [4	0	0	0	0	0	0	0	0	0	¥///////	0	0	0
Total		13	13	13	0	13	0	0	-1				0	0
[0 - 3M [1,113	441	452	0	441	11	-24	0	0		0	0	0
[3M - 1Y [2,317	917	2,317	0	1,652	665	-13	0	0		0	0	0
[1Y - 2Y [1	329	130	329	149	181	0	-46	0	0		0	0	0
[2Y - 3Y [Sweden	2,117	838	2,117	0	2,111	7	-46	0	0	V//////A	0	0	0
[3Y - 5Y [1,456	576	1,456	0	1,297	159	-193	-1	0	Y//////A	0	0	0
[5Y - 10Y [[10Y - more [1	290 57	115 23	290 57	0	115 23	175 35	-216 9	0	0	\/////// A	0	0	0
Total	1	7,681	3,039	7,019	149	5,819	1,052	-529	-1				0	0
[0 - 3M [1	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y []	0	0	0	0	0	0	0	0	0	<u>V////////////////////////////////////</u>	0	0	0
[1Y - 2Y []	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [United Kingdom	1	1	1	0	1	0	0	0	0		0	0	0
[3Y - 5Y [0	0	0	0	0	0	0	-1		<i>\//////</i>		0	0
[5Y - 10Y [4	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total	1	0	0	0	0	0	0	0	0-1	0	Y/////	0	0	0
							0	0		0	0	0	0	0
		22.216	7 072	21 646	760	26.124	1 752			0	0	2	0	5
	TOTAL EEA 30	33,316	7,873	31,646	760	26,134	4,752	-1,411	-20	U	0	3	ð	-5

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 economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments

(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

(in million Euro)														
			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
Residual Maturity ↓	Country		of which: <u>loans and</u> 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 <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[0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0 88	0	0 88	0	0	0 88	0	0	0	<i>\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Austria	0	0	0	0	0	0	-16	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Austria	294 0	0	294 0	28	266	0	-41 -15	-1	0		0	1	0
[10Y - more [0	0	0	0	0	0	-19	0	0		0	0	0
		381	0	381	28	266	88	-91	-1	0	0	0	1	0
[0 - 3M [[3M - 1Y [0 134	0	0 134	0	0	0 134	0	-10	0		0	0 0	0
[1Y - 2Y [2	0	2	0	0	2	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Belgium	0	0	0	0	0	0	0	-1	0	HIIIII	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0 136	0	0 136	0	0	0 136	0	0-11			0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0	0	0	0	0	0	0	0	0	¥#####################################	0	0	0
[2Y - 3Y [Bulgaria	2	2	2	0	2	0	0	0	0		0	0	0
[3Y - 5Y [Bulgaria	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		2	2	2	0	2	0	0	0	0	0	0	0	0
<u>[0 - 3M [</u> [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
[<u>2Y</u> - <u>3Y</u> [[3Y - <u>5Y</u> [Cyprus	0	0	0	0	0	0	0	0	0	¥///////A	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Creek Denuklie	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Czech Republic	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 [13,507 835	2,410 149	13,507 835	0	13,506 149	1 686	-756 -59	0	0		0	0	0
[1Y - 2Y [522	93	522	0	518	4	-51	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Denmark	2,726 1,203	486 215	2,726 1,203	0	2,223 584	<u>502</u> 619	-80 -83	-1	0	<i>\///////</i>	0	0	0
[5Y - 10Y [117	21	117	0	21	96	-329	0	0		0	0	0
[10Y - more [Total		<u>6</u> 18,916	1 3,376	6 18,916	0	1 17,002	5 1,914	760 -598	0-1	0	////////	0	0	0
[0 - 3M [<u> </u>	0	0	0	0	0	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0	0	0	0	0	0	0	0	0	Y//////A	0	0	0
[1Y - 2Y] [2Y - 3Y [Estonia	0 147	147	147	0	147	0	1	0	0	<i>\////////</i>	0	0	0
[3Y - 5Y [ESIONIA	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		147	147	147	0	147	0	1	0	0	\circ	0	0	0
[0 - 3M [[3M - 1Y [21 65	8 24	21 65	0	8 24	<u>13</u> 41	-104 -32	0	0	¥////////	0	0	0
[1Y - 2Y [1,108	405	1,108	0	1,068	39	-80	0	0	<i>•////////////////////////////////////</i>	0	0	0
[<u>2Y</u> - <u>3Y</u> [[3Y - <u>5</u> Y [Finland	<u>519</u> 1,401	<u>190</u> 512	<u>519</u> 1,401	163 57	<u>353</u> 1,250	<u>3</u> 94	-277	<u> </u>	0	<i>\//////A</i>	0	3-1	-2 0
[31 - 51 [[5Y - 10Y [694	254	694	0	662	32	-454	-1	0		0	0	0
[10Y - more [91	33	91	0	33	58	-263	0	0		0	0	0
Total		3,898	1,425	3,898	220	3,397	280	-1,207	-1	0	0	0	2	-2

(in million Euro)														
			CT LONG EXPOSURES 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	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 [5	0	5	0	5	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [275 0	0	275 0	260	0	15 0	0	0	0	<i>\///////</i>	1	3	-2
[2Y - 3Y [France	0	0	0	0	0	0	0	0	0		0	0	0
[<u>3Y - 5Y [</u> [5Y - 10Y [Trance	0	0	0 -5	0	-5	0	0	-1	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		280	0	275	260	0	15	0	-1	0	0	1	3	-2
[0 - 3M [[3M - 1Y [<u>117</u> 199	0	53 199	0	<u>40</u> 0	12 199	-1	0	0		0	0 0	0
[1Y - 2Y [1,650	0	1,650	0	1,579	71	0	0	0		0	0	0
[<u>2Y</u> - <u>3Y</u> [[3Y - 5Y [Germany	<u>83</u> 1,069	0 0	83 1,041	0	<u>80</u> 1,005	2 36	<u>-8</u> -40	<u> </u>	0		0	0 0	0
[5Y - 10Y [2	0	2	0	0	2	40	0	0		0	0	0
[10Y - more [Total		0 3,120	0	0 3,027	0	0 2,704	0 323	-45 -55	0	0	0	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0	0	0	0	0	0	0	0	0	<i>\///////</i>	0	0	0
[2Y - 3Y [Greece ⁽⁵⁾	0	0	0	0	0	0	0	0	0		0	0	0
[<u>3Y - 5Y [</u> [5Y - 10Y [Greece	0	0	0	0	0	0	0	-1	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	-1	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[<u>1Y - 2Y</u> [0	0	0	0	0	0	0	0	0	<i>V////////////////////////////////////</i>	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	\cap	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0	0	0	0	0	0	0	0	0	¥//////A	0	0	0
[2Y - 3Y [Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [loolalla	0	0	0	0	0	0	0	0	0	<i>\///////</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0	()	0	0	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	YHHIIIA	0	0	0
[3Y - 5Y [Ireland	0	0	0	0	0	0	0	-11	0	<i><u> </u></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	-11	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [1Y - 2Y [0	0 0	0	0	0	0	0	0	0		0	0	0
<u>[</u> 2Y - 3Y [Italy	0	0	0	0	0	0	0	0	0		0	0	0
[<u>3Y - 5Y [</u> [5Y - 10Y [0	0	0	0	0	0	0	- <u>1</u> 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	-1	0	\cap	0	0	0
[3M - 1Y [0	0	0	0	0	0	-6	0	0		0	0	0
[1Y - 2Y [[2X - 2X [0	0	0	0	0	0	3	0	0 0	¥#####################################	0	0	0
[2Y - 3Y [[3Y - 5Y [Latvia	0	0	0	0	0	0	<u>-8</u> 1	0	0	<i><u> </u></i>	0	0	0
[5Y - 10Y [218	218	218	0	218	0	-1	0	0		0	0	0
[10Y - more [Total		0 218	0 218	0 218	0	0 218	0	0 -11	0	0	0	0	0	0
											•			

(in million Euro)														
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾		ons and write-off exposures	RECT POSITIONS (long) net of cash short po where there is maturity mat		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 <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[0	0	0	0	0	0	0	0	0	<i> </i>	0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		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 [Licontensten	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 - 3M [[3M - 1Y [0 73	0 65	0 73	0	0 73	0 0	0	0	0	\/////// A	0	0	0
[1Y - 2Y [78	70	78	0	78	0	0	0	0		0	0	0
[<u>2Y - 3Y [</u> [3Y - 5Y [Lithuania	0	0	0	0	0	0	-30 0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	-34	0	0	<i>\///////</i>	0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [151 0	135	151 0	0	151	0	-64	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	1 0	0	0	¥////////	0	0	0
[2Y - 3Y [[3Y - 5Y [Luxembourg	0	0	0	0	0	0	-4	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	-19	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	-7 -30	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Malta	0	0	0	0	0	0	0	0	- V		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	\cap	\cap	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0 255	0	0 255	0	0 254	0	0	0	0	¥///////A	0	0	0
[2Y - 3Y [Netherlands	32	0	32	0	0	32	0	0	0		0	0	0
[<u>3Y - 5Y [</u> [5Y - 10Y [Nethenands	20 180	0	20 180	20	0	0 180	0	-1	0	Y//////A	0	0	0
[10Y - more [20	0	20	0	0	20	0	0	0		0	0	0
Total		506	0	506	20	254	232	0	-1			0	0	0
<u>[0-3M[</u> [3M-1Y[<u>8</u> 745	1 107	8 745	0	8 743	0 2	-5 -5	0	0		0	0	0
[1Y - 2Y [2	0	2	0	0	1	15	0	0		0	0	0
[<u>2Y</u> - <u>3Y</u> [[3Y - 5Y [Norway	<u>301</u> 193	43 28	301 193	0	<u>301</u> 193	0	0 49	0-1	0	VIIIIIA	0	0	0
[5Y - 10Y [0	0	0	0	0	0	-10	0	0		0	0	0
[10Y - more [23	3	23	0	23	0	90	0	0		0	0	0
Total [0 - 3M [1,272 1,040	183 25	1,272 1,040	0	1,269 1,040	4 0	133 0	-1 0			0	0	0
[3M - 1Y [94	2	94	0	94	1	0	0	0		0	0	0
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [<u>8</u> 47	0	8 47	0	0 47	8	0	0	0	¥#######	0	0	0
[3Y - 5Y [Poland	0	0	0	0	0	0	0	0	0	<i><u> </u></i>	0	0	0
[5Y - 10Y [68	2	68	0	68	0	0	0	0		0	0	0
[10Y - more [Total		4 1,263	0 30	4 1,263	0	0 1,250	4 13	0	0	\land	\cap	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0	7////////	0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0	0	0	0	0	0	0	0	0	¥//////A	0	0	0
[1Y - 2Y] [2Y - 3Y [Douterral	0	0	0	0	0	0	0	0	0	HIIIIIA	0	0	0
[3Y - 5Y [Portugal	0	0	0	0	0	0	0	-1	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	-1	0	0	0	0	0

And Way wind in wind in	n million Euro)														
Normal Series Series<					(gross of prov	risions and write-off exposures	s (long) net of cash short po		EXPOSURES IN	EXPOSURES ⁽³⁾	<u>Memo Item</u>		AFS sovereign assets	AFS sovereign assets	Fair value of Cash flow and fair value
10.500 0 <th>esidual Maturity ↓</th> <th></th> <th></th> <th>advances in the HTM and Loans and</th> <th></th> <th>sale financial assets</th> <th>assets designated at fair value through profit or loss</th> <th>OF WHICH. FINANCIAL ASSELS</th> <th>(Derivatives with positive fair value + Derivatives with</th> <th>(Derivatives with positive fair value + Derivatives with</th> <th>Debt securities in HTM and Loans and Receivables</th> <th>(loans, advances and debt securities)</th> <th>value of Cash flow and fair value hedging contracts)</th> <th>Cash flow and fair value hedging contracts)</th> <th>hedging contracts on AFS sovereign assets (+/-)⁽⁴⁾</th>	esidual Maturity ↓			advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss	OF WHICH. FINANCIAL ASSELS	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	Debt securities 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 (+/-) ⁽⁴⁾
10.500 0 <td>[0 - 3M [</td> <td></td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,</td> <td>0</td> <td>0</td> <td>0</td>	[0 - 3M [0	0	0	0	0	0	0	0	0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0	0	0
10.500 0 <td>[3M - 1Y [</td> <td></td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>Ŷ</td> <td>0</td> <td>0</td> <td>0</td> <td></td> <td>0</td> <td>0</td> <td>0</td>	[3M - 1Y [0	0	0	0	0	Ŷ	0	0	0		0	0	0
10.500 0 <td>[<u>1Y</u> - <u>2Y</u> [</td> <td></td> <td>Ŭ</td> <td>- · ·</td> <td>, v</td> <td>- ·</td> <td>- v</td> <td>v</td> <td>0</td> <td>0</td> <td>0</td> <td><i>\//////A</i></td> <td>0</td> <td></td> <td>0</td>	[<u>1Y</u> - <u>2Y</u> [Ŭ	- · ·	, v	- ·	- v	v	0	0	0	<i>\//////A</i>	0		0
10.500 0 <td></td> <td>Romania</td> <td>v</td> <td>, v</td> <td>, v</td> <td>- · · ·</td> <td>ů – ř</td> <td>ě</td> <td>v</td> <td>v</td> <td>0</td> <td></td> <td>Ů</td> <td></td> <td></td>		Romania	v	, v	, v	- · · ·	ů – ř	ě	v	v	0		Ů		
10.500 0 <td></td> <td></td> <td></td> <td>- · ·</td> <td>, v</td> <td>- ·</td> <td>- v</td> <td>Ŷ</td> <td>v</td> <td>0</td> <td>0</td> <td>₩<i>₩₩₩</i>₩</td> <td>Ů</td> <td></td> <td>•</td>				- · ·	, v	- ·	- v	Ŷ	v	0	0	₩ <i>₩₩₩</i> ₩	Ů		•
10.500 0 <td>[10Y - more [</td> <td></td> <td>ů.</td> <td>v</td> <td>Ű.</td> <td>•</td> <td>Ū</td> <td>v</td> <td>0</td> <td>0</td> <td>0</td> <td>+/////////////////////////////////////</td> <td>0</td> <td></td> <td>0</td>	[10Y - more [ů.	v	Ű.	•	Ū	v	0	0	0	+/////////////////////////////////////	0		0
11.2 1 0				·	, v		0	÷	0	0	0	0	Ů		0
11.2 1 0	[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
(X1-2) 90%X) 0	[3M - 1Y [ů	Ť	, , , , , , , , , , , , , , , , , , ,	- V	ů – ř	Ť	v	0	ů		0		
Difference O O O O				- · · ·	, , , , , , , , , , , , , , , , , , ,		ů.		v	0	- v		0	, , , , , , , , , , , , , , , , , , ,	0
Vf more I 0		Slovakia	0	- · ·	, v	- ·	ů.	, v	0	0	0	$\qquad \qquad $	0		, v
Vf more I 0				, v	÷	- · · ·	ů.	Ť	V	0	0	\ <i>\\\\\\</i>	0		v
Tend 0			0	v	, , , , , , , , , , , , , , , , , , ,		0	v	0	0		+/////////////////////////////////////			0
0 0			0	0	Ű		0	v	0	0	0	0	0	0	0
0 0	[0 - 3M [0	0	0	0	0	0	0	0	0	777777777	0	0	0
gr. sr/ V - more In stal D - 0 0 <th< td=""><td>[3M - 1Y [</td><td></td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td></td><td>0</td><td>0</td><td>0</td></th<>	[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
gr. sr/ V - more In stal D - 0 0 <th< td=""><td>[1Y - 2Y [</td><td></td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td></td><td>0</td><td>0</td><td></td></th<>	[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	
dif = 30 1 dif = 0		Slovenia	0	· ·	0	- v	ů.		0	0	0	<i>\//////A</i>	0	U U	0
Total 0 <td></td> <td></td> <td>0</td> <td>· ·</td> <td>ů.</td> <td>v</td> <td>0</td> <td>v</td> <td>0</td> <td>0</td> <td>0</td> <td><i>\///////</i></td> <td>0</td> <td>v</td> <td>0</td>			0	· ·	ů.	v	0	v	0	0	0	<i>\///////</i>	0	v	0
Total 0 <td></td> <td></td> <td>0</td> <td>ů – – – – – – – – – – – – – – – – – – –</td> <td>, v</td> <td>0</td> <td>ů.</td> <td>Ŷ</td> <td>0</td> <td>0</td> <td>0</td> <td>¥/////////////////////////////////////</td> <td>0</td> <td>v</td> <td>0</td>			0	ů – – – – – – – – – – – – – – – – – – –	, v	0	ů.	Ŷ	0	0	0	¥/////////////////////////////////////	0	v	0
10 - 301 (3M - YI (Y2+ 3Y1 (Y2			U	0	Ű	0	0	0	0	0	0	0	0	0	0
13M - 11 (1Y - 2Y) (2Y - 3Y)(3Y - 1Y) Y - 1Y (1Y - Y) (2Y - 3Y)(Y - 1Y (1Y - Y) (1Y - Y)(Y - 1Y (1Y			Ű	0	Ű		0	0	0	0	0		0	0	0
Ideal (0 - 3M[3Y - 5Y] 0	[3M - 1Y [-	÷	0		0	0	0	0	<i>\////////</i>	0		0
Ideal (0 - 3M[3Y - 5Y] 0	[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
Ideal (0 - 3M[3Y - 5Y] 0	[2Y - 3Y [Spain	0	0	0	0	0	0	0	0	0		0	0	0
Ideal (0 - 3M[3Y - 5Y] 0		Opani	0	v	Ű	- ·	- v	v	0	0	0		0	, v	0
Ideal (0 - 3M[3Y - 5Y] 0			-	- · · ·	÷		-	-		v	0	¥///////	0		
10-3MI (3M-Y)/1 210 101 66 0 60 6 -290 0 <td></td> <td></td> <td></td> <td>· · · ·</td> <td>-</td> <td>Ť</td> <td>-</td> <td>, i i i i i i i i i i i i i i i i i i i</td> <td></td> <td></td> <td>0</td> <td></td> <td>0</td> <td></td> <td>-</td>				· · · ·	-	Ť	-	, i i i i i i i i i i i i i i i i i i i			0		0		-
5Y - 10Y [0Y - more] 1,471 706 1,471 0 746 725 -226 0			-	ů.	Ű	, v					0		0	Ů	-
5Y - 10Y [0Y - more] 1,471 706 1,471 0 746 725 -226 0						-				0	0	<i>\////////</i>	0		9
5Y - 10Y [0Y - more] 1,471 706 1,471 0 746 725 -226 0	[1Y - 2Y [153		7		0	0		0	0	0
5Y - 10Y [0Y - more] 1,471 706 1,471 0 746 725 -226 0	[2Y - 3Y [Sweden					84	0		0	0		0	0	0
Total 5,957 2,859 5,811 153 4,819 839 -940 -1 0 <th0< td=""><td>[3Y - 5Y [</td><td>Oweden</td><td></td><td></td><td>/</td><td>0</td><td></td><td></td><td></td><td></td><td></td><td><i>V//////A</i></td><td></td><td>0</td><td></td></th0<>	[3Y - 5Y [Oweden			/	0						<i>V//////A</i>		0	
Total 5,957 2,859 5,811 153 4,819 839 -940 -1 0 <th0< td=""><td></td><td></td><td></td><td></td><td>/</td><td>- ·</td><td></td><td></td><td></td><td>v</td><td>Ŭ</td><td>V////////</td><td>Ů</td><td></td><td>0</td></th0<>					/	- ·				v	Ŭ	V////////	Ů		0
[0-3M] 0 <td></td> <td></td> <td></td> <td></td> <td></td> <td>ç</td> <td></td> <td></td> <td></td> <td></td> <td>0</td> <td>\cap</td> <td></td> <td></td> <td>0</td>						ç					0	\cap			0
5Y - 10Y [0										•	0	7//////////////////////////////////////	0	Ű	•
5Y - 10Y [0			U U	- · ·	-	- ·	, v		0	0	0	+/////////////////////////////////////	0		0
5Y - 10Y [0	[1Y - 2Y [÷		¥	-		¥	0	0	1/////////////////////////////////////	0		
5Y - 10Y [0	[2Y - 3Y [Lipitod Kinadom	0	Ť	Ť				0	0	0	<u> ////////////////////////////////////</u>	0		0
5Y - 10Y [0	[3Y - 5Y [United Kingdom	33	0	33	0	0	33	0	-1	0		0	0	0
Total 108 0 108 0	[5Y - 10Y [0	0	0	0	0	Ŷ	0	0	0		0	0	0
Total 108 0 108 0	[10Y - more [0	0	v	0	0	ě	0	0	0		0	0	0
TOTAL EEA 30 36,354 8,374 36,110 681 31,478 3,951 -2,862 -29 0 0 1 6 -5	Total		108	0	108	0	0	107	0	-1	0	0	0	0	0
TOTAL EEA 30 36,354 8,374 36,110 681 31,478 3,951 -2,862 -29 0 0 1 6 -5															
		TOTAL EEA 30	36,354	8,374	36,110	681	31,478	3,951	-2,862	-29	0	0	1	6	-5

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 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).