

Composition of capital

NL047  
ING BANK NV

(in million Euro)

Capital position CRD3 rules	Dec-11		Jun-12		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
<b>A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)</b>	32,786		34,727		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	29,743		33,126		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-1,390		-1,294		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets <sup>(1)</sup>	222		-178		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
<b>B) Deductions from common equity (Elements deducted from original own funds) (-)</b>	-1,014	-0.3%	-1,011	-0.3%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-439		-449		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 <sup>(2)</sup>	-3	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)	-572	-0.2%	-562	-0.2%	As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
<b>C) Common equity (A+B)</b>	31,772	9.6%	33,716	11.1%	
Of which: ordinary shares subscribed by government	0	0.0%	0	0.0%	Paid up ordinary shares subscribed by government
<b>D) Other instruments available for meeting the buffer (+)</b>	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		
<b>E) Other Existing government support measures (+)</b>	0	0.0%	0	0.0%	
<b>F) Core Tier 1 including existing government support measures (C+D+E)</b>	31,772	9.6%	33,716	11.1%	
<b>G) Hybrid instruments not subscribed by government</b>	6,850		6,996		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
<b>Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)</b>	38,622	11.7%	40,711	13.4%	<b>COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)</b>
<b>RWA</b>	330,421		303,401		
<b>Sovereign Capital buffer</b>					
<b>H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)</b>	-607		-607		
<b>I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans &amp; Receivables portfolios <sup>(3)</sup>, as of 30th September 2011</b>	-10		-10		
<b>Sovereign capital buffer for exposures in EEA (H+I)</b>	0		0		Sum of Prudential filter and valuation. If negative it is set to 0
<b>J) Additional impairments on sovereign exposures (-)</b>	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.
<b>Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer</b>	-2,034		-6,410		9% RWA - CT 1 including existing government support measures
<b>Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures</b>	-2,034		-6,410		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

NL047  
ING BANK NV

(in million Euro)

	Dec-11	Jun-12
<b>Total RWA <sup>(1)</sup></b>	<b>330,421</b>	<b>303,401</b>
RWA for credit risk	280,917	255,960
RWA Securitisation and re-securitisations	11,273	10,382
RWA Other credit risk	269,644	245,578
RWA for market risk	14,055	11,992
RWA operational risk	35,449	35,449
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) <sup>(1)</sup>		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) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (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) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>	
		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 <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[ 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	0
[ 1Y - 2Y ]		6	0	6	0	6	0	6	0	0		0	0	0	0
[ 2Y - 3Y ]		2	0	2	0	2	0	2	0	0		0	0	0	0
[ 3Y - 5Y ]		220	0	215	219	0	-4	0	0	0		0	0	0	0
[ 5Y - 10Y ]		1,002	0	898	774	0	124	0	0	0		0	16	0	-16
[ 10Y - more ]		9	0	-61	0	0	-61	0	0	0		0	0	0	0
<b>Total</b>	<b>1,239</b>	<b>0</b>	<b>1,061</b>	<b>993</b>	<b>0</b>	<b>68</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>16</b>	<b>0</b>	<b>-16</b>	
[ 0 - 3M ]	Belgium	93	1	15	80	-66	10	0	0	0		0	0	0	0
[ 3M - 1Y ]		2,046	135	1,744	1,805	0	-196	0	0	0		-45	45	0	0
[ 1Y - 2Y ]		1,468	4	1,530	1,457	65	4	0	0	0		-26	26	0	0
[ 2Y - 3Y ]		1,731	3	1,720	1,520	0	197	0	-12	0		6	13	0	-20
[ 3Y - 5Y ]		2,157	10	2,117	1,967	0	140	9	8	0		2	18	0	-20
[ 5Y - 10Y ]		3,621	12	3,567	3,155	0	400	0	0	0		43	-8	0	-35
[ 10Y - more ]		441	104	48	237	0	-293	1	0	0		7	-8	0	0
<b>Total</b>	<b>11,556</b>	<b>268</b>	<b>10,742</b>	<b>10,221</b>	<b>65</b>	<b>187</b>	<b>20</b>	<b>-4</b>	<b>0</b>	<b>0</b>	<b>-12</b>	<b>86</b>	<b>0</b>	<b>-75</b>	
[ 0 - 3M ]	Bulgaria	10	0	10	0	10	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 ]		37	0	37	0	37	0	0	2	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		11	0	11	0	11	0	0	-12	0		0	0	0	0
[ 5Y - 10Y ]		4	0	4	0	4	0	0	3	0		0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>	<b>62</b>	<b>0</b>	<b>62</b>	<b>0</b>	<b>62</b>	<b>0</b>	<b>0</b>	<b>-7</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Cyprus	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 ]		19	0	19	19	0	0	0	0	0		5	-5	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
<b>Total</b>	<b>19</b>	<b>0</b>	<b>19</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5</b>	<b>-5</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		123	0	123	123	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	-9	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	5	0		0	0	0	0
[ 3Y - 5Y ]		505	0	505	505	0	0	0	4	0		5	-5	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
<b>Total</b>	<b>629</b>	<b>0</b>	<b>629</b>	<b>628</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5</b>	<b>-5</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Denmark	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
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Estonia	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	9	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-9	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
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Finland	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		10	0	10	0	10	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	-7	0	0	-7	0	0	0		0	0	0	0
[ 3Y - 5Y ]		235	0	101	210	0	-110	0	0	0		-2	2	0	0
[ 5Y - 10Y ]		149	0	122	33	0	89	0	0	0		0	0	0	0
[ 10Y - more ]		103	0	103	0	0	103	0	0	0		0	0	0	0
<b>Total</b>	<b>497</b>	<b>0</b>	<b>329</b>	<b>244</b>	<b>0</b>	<b>85</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-2</b>	<b>2</b>	<b>0</b>	<b>0</b>	

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) <sup>(1)</sup>		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) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (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) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		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 <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	France	22	0	22	0	0	22	0	0	0		0	0	0
[ 3M - 1Y ]		1,359	0	1,350	1,322	0	28	0	19	0		-19	19	0
[ 1Y - 2Y ]		255	0	239	250	0	-12	0	0	0		-10	10	0
[ 2Y - 3Y ]		426	0	413	421	0	-8	0	0	0		-4	22	-17
[ 3Y - 5Y ]		1,373	8	1,347	1,355	0	-16	0	0	0		-7	68	-62
[ 5Y - 10Y ]		2,674	0	2,592	2,650	0	-57	0	-29	0		-92	145	-53
[ 10Y - more ]		2,226	0	1,983	1,980	0	3	0	0	0		98	47	-145
<b>Total</b>	<b>8,335</b>	<b>8</b>	<b>7,945</b>	<b>7,978</b>	<b>0</b>	<b>-40</b>	<b>0</b>	<b>-10</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-33</b>	<b>311</b>	<b>-277</b>
[ 0 - 3M ]	Germany	1,570	1,324	1,570	0	0	15	-8	0	230		0	0	0
[ 3M - 1Y ]		429	0	409	204	0	4	17	0	201		-2	2	0
[ 1Y - 2Y ]		1,947	1	1,873	1,828	0	-56	0	0	100		-26	55	-29
[ 2Y - 3Y ]		1,373	1	1,304	1,340	0	-37	-11	513	0		-38	40	-2
[ 3Y - 5Y ]		1,744	35	1,706	1,616	0	55	-33	0	0		-12	12	0
[ 5Y - 10Y ]		7,195	2,526	5,743	4,358	0	-1,140	-97	-654	0		-253	309	-56
[ 10Y - more ]		2,005	0	1,698	477	0	1,222	-95	110	0		-18	47	-29
<b>Total</b>	<b>16,263</b>	<b>3,887</b>	<b>14,303</b>	<b>9,823</b>	<b>0</b>	<b>62</b>	<b>-226</b>	<b>-31</b>	<b>530</b>	<b>0</b>	<b>-350</b>	<b>466</b>	<b>-116</b>	
[ 0 - 3M ]	Greece <sup>(5)</sup>	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		10	0	10	10	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		190	0	190	190	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		27	0	27	27	0	0	0	0	0		11	-11	0
[ 3Y - 5Y ]		265	0	265	265	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		241	0	241	241	0	0	0	0	0		0	0	0
<b>Total</b>	<b>734</b>	<b>0</b>	<b>734</b>	<b>734</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>588</b>	<b>11</b>	<b>-11</b>	<b>0</b>	
[ 0 - 3M ]	Hungary	260	0	260	0	0	260	0	0	0		0	0	0
[ 3M - 1Y ]		152	0	152	0	0	152	0	0	0		0	0	0
[ 1Y - 2Y ]		147	0	147	0	0	22	-26	-15	125		0	0	0
[ 2Y - 3Y ]		2	0	2	0	0	2	0	3	0		0	0	0
[ 3Y - 5Y ]		1	0	0	0	0	0	0	5	0		0	0	0
[ 5Y - 10Y ]		4	0	2	0	0	2	0	-3	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>568</b>	<b>0</b>	<b>564</b>	<b>0</b>	<b>0</b>	<b>439</b>	<b>-27</b>	<b>-10</b>	<b>125</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	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
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Ireland	0	0	0	0	0	0	25	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	-1	0	0	-1	3	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	-2	0	0	-2	7	0	0		0	0	0
[ 5Y - 10Y ]		2	0	2	0	0	2	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>2</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>34</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Italy	484	80	476	0	0	395	-34	0	0		0	0	0
[ 3M - 1Y ]		102	19	95	0	0	75	0	0	0		0	0	0
[ 1Y - 2Y ]		69	26	26	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		29	15	20	2	0	4	0	9	0		0	0	0
[ 3Y - 5Y ]		399	27	347	293	0	28	0	0	0		16	-16	0
[ 5Y - 10Y ]		740	10	552	602	0	-60	39	-16	0		118	-118	0
[ 10Y - more ]		439	17	194	132	0	46	0	50	0		28	-59	32
<b>Total</b>	<b>2,262</b>	<b>194</b>	<b>1,710</b>	<b>1,029</b>	<b>0</b>	<b>488</b>	<b>6</b>	<b>42</b>	<b>0</b>	<b>0</b>	<b>161</b>	<b>-193</b>	<b>32</b>	
[ 0 - 3M ]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		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
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

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) <sup>(1)</sup>		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) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (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) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>	
		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 <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[ 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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Lithuania	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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 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 ]		8	1	8	7	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		1	1	1	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		2	2	2	0	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		31	0	31	31	0	0	0	0	0		-1	1	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>43</b>	<b>4</b>	<b>43</b>	<b>38</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>1</b>	<b>0</b>	
[ 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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Netherlands	819	53	819	750	0	16	89	3	0		0	0	0	0
[ 3M - 1Y ]		1,043	76	1,036	879	0	81	-24	-116	0		-16	16	0	0
[ 1Y - 2Y ]		2,827	5	2,717	2,808	0	-96	170	-4	0		-42	43	-1	0
[ 2Y - 3Y ]		433	12	-103	285	-401	0	702	12	0		-5	15	-10	0
[ 3Y - 5Y ]		289	16	-82	253	0	-351	428	16	0		-9	9	0	0
[ 5Y - 10Y ]		5,403	49	4,694	2,666	1,979	0	-510	12	0		-77	132	-55	0
[ 10Y - more ]		9,619	9,618	8,611	0	-1,007	0	-1,865	0	0		0	0	0	0
<b>Total</b>		<b>20,433</b>	<b>9,829</b>	<b>17,691</b>	<b>7,641</b>	<b>0</b>	<b>222</b>	<b>-1,009</b>	<b>-77</b>	<b>0</b>	<b>0</b>	<b>-148</b>	<b>214</b>	<b>-66</b>	<b>0</b>
[ 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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Poland	41	7	41	0	0	35	0	0	0		0	0	0	0
[ 3M - 1Y ]		339	10	322	322	0	-10	0	8	0		-1	-2	3	0
[ 1Y - 2Y ]		570	42	554	514	0	-3	0	2	0		-5	6	0	0
[ 2Y - 3Y ]		68	66	57	0	0	-9	0	7	0		0	0	0	0
[ 3Y - 5Y ]		1,681	161	1,675	1,511	0	3	0	-7	0		-5	5	0	0
[ 5Y - 10Y ]		915	391	876	505	-20	0	0	0	0		-5	4	1	0
[ 10Y - more ]		73	44	72	16	0	12	0	0	0		0	1	0	0
<b>Total</b>		<b>3,688</b>	<b>720</b>	<b>3,598</b>	<b>2,870</b>	<b>0</b>	<b>8</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>0</b>	<b>-17</b>	<b>14</b>	<b>3</b>	<b>0</b>
[ 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 ]		2	0	2	0	0	2	0	0	0		0	0	0	0
[ 3Y - 5Y ]		528	0	526	528	0	-2	0	0	0		155	-155	0	0
[ 5Y - 10Y ]		10	0	10	9	0	1	0	0	0		3	-3	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>540</b>	<b>0</b>	<b>538</b>	<b>537</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>158</b>	<b>-158</b>	<b>0</b>	<b>0</b>

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) <sup>(1)</sup>		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) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (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) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		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 <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	Romania	14	0	14	9	0	4	0	-15	0		0	0	0
[ 3M - 1Y ]		354	0	354	192	0	162	0	0	0		0	0	0
[ 1Y - 2Y ]		2	0	2	0	0	2	0	0	0		0	0	0
[ 2Y - 3Y ]		2	0	2	0	0	2	0	6	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	4	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	-3		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>371</b>	<b>0</b>	<b>371</b>	<b>201</b>	<b>0</b>	<b>170</b>	<b>0</b>	<b>-8</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		2	0	2	0	0	2	0	0	0		0	0	0
[ 1Y - 2Y ]		89	0	89	0	0	89	0	8	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-3	0		0	0	0
[ 3Y - 5Y ]		2	0	2	0	0	2	0	-4	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	-2	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>93</b>	<b>0</b>	<b>93</b>	<b>0</b>	<b>0</b>	<b>93</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovenia	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 ]		13	0	13	13	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		1	0	1	0	0	1	0	0	0		0	0	0
[ 5Y - 10Y ]		11	0	6	0	0	6	0	0	0		0	0	0
[ 10Y - more ]		40	0	11	0	0	11	0	0	0		0	0	0
<b>Total</b>		<b>65</b>	<b>0</b>	<b>30</b>	<b>13</b>	<b>0</b>	<b>17</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	157	6	157	0	0	151	0	0	0		0	0	0
[ 3M - 1Y ]		163	0	160	35	0	5	-2	0	120		0	0	0
[ 1Y - 2Y ]		1	0	-2	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		52	0	50	0	0	0	0	0	50		0	0	0
[ 3Y - 5Y ]		41	15	11	25	0	-29	0	0	0		2	-2	0
[ 5Y - 10Y ]		37	28	31	0	0	3	0	-13	0		0	0	0
[ 10Y - more ]		353	0	352	348	0	4	0	0	0		61	-12	-50
<b>Total</b>		<b>802</b>	<b>49</b>	<b>759</b>	<b>408</b>	<b>0</b>	<b>131</b>	<b>0</b>	<b>-13</b>	<b>170</b>	<b>0</b>	<b>64</b>	<b>-14</b>	<b>-50</b>
[ 0 - 3M ]	Sweden	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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	United Kingdom	6	6	6	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		10	10	10	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		20	20	20	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		28	28	28	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		15	15	15	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 ]		3	3	3	0	0	0	0	0	6		0	0	0
<b>Total</b>		<b>83</b>	<b>83</b>	<b>83</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>TOTAL EEA 30</b>		<b>68,284</b>	<b>15,041</b>	<b>61,302</b>	<b>43,377</b>	<b>65</b>	<b>1,993</b>	<b>-1,203</b>	<b>-103</b>	<b>826</b>	<b>589</b>	<b>-159</b>	<b>724</b>	<b>-565</b>

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) <sup>(1)</sup>		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) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (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) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>	
		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 <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[ 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	0
[ 1Y - 2Y ]		3	0	3	0	0	3	0	0	0		0	0	0	0
[ 2Y - 3Y ]		1	0	-8	0	0	-8	0	0	0		0	0	0	0
[ 3Y - 5Y ]		790	0	789	787	0	2	0	-1	0		-10	10	0	0
[ 5Y - 10Y ]		1,244	0	1,149	1,076	0	73	0	0	0		-29	53	-24	0
[ 10Y - more ]		6	0	-22	0	0	-22	0	0	0		0	0	0	0
<b>Total</b>	<b>2,043</b>	<b>0</b>	<b>1,910</b>	<b>1,862</b>	<b>0</b>	<b>48</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>63</b>	<b>-24</b>	<b>0</b>	
[ 0 - 3M ]	Belgium	964	0	964	0	203	0	0	0	0		-5	5	0	
[ 3M - 1Y ]		1,223	1	956	1,199	65	-309	0	0	0		-17	17	0	0
[ 1Y - 2Y ]		2,593	1,047	2,571	1,546	0	-22	0	-2	0		-39	39	0	0
[ 2Y - 3Y ]		1,499	17	1,487	1,436	0	34	0	-41	0		-8	42	-34	0
[ 3Y - 5Y ]		2,823	16	2,822	2,503	0	302	0	5	0		-56	96	-39	0
[ 5Y - 10Y ]		3,156	73	3,017	2,933	0	12	26	-2	0		-69	129	-60	0
[ 10Y - more ]		556	130	433	379	0	-77	27	0	0		-2	14	-12	0
<b>Total</b>	<b>12,813</b>	<b>1,284</b>	<b>12,250</b>	<b>10,758</b>	<b>65</b>	<b>143</b>	<b>53</b>	<b>-39</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>342</b>	<b>-145</b>	<b>0</b>	
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0	
[ 3M - 1Y ]		2	0	2	0	2	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		10	0	10	0	10	0	0	6	0		0	0	0	0
[ 2Y - 3Y ]		8	0	8	0	0	8	0	-5	0		0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-12	0		0	0	0	0
[ 5Y - 10Y ]		3	0	3	0	0	3	0	4	0		0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>	<b>24</b>	<b>0</b>	<b>24</b>	<b>0</b>	<b>0</b>	<b>24</b>	<b>0</b>	<b>-7</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 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	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		19	0	19	19	0	0	0	0	0		3	-3	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
<b>Total</b>	<b>19</b>	<b>0</b>	<b>19</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>-3</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Czech Republic	43	0	43	43	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		59	0	59	58	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	12	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-12	0		0	0	0	0
[ 3Y - 5Y ]		510	0	510	510	0	0	0	0	0		-3	3	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
<b>Total</b>	<b>612</b>	<b>0</b>	<b>612</b>	<b>611</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Denmark	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 ]		4	0	4	0	4	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
<b>Total</b>	<b>4</b>	<b>0</b>	<b>4</b>	<b>0</b>	<b>4</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	9	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	-9	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
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Finland	2	0	2	0	2	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 ]		1	0	1	0	1	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 ]		103	0	73	101	0	-27	0	0	0		-2	2	0	0
[ 5Y - 10Y ]		17	0	14	0	0	14	0	0	0		0	0	0	0
[ 10Y - more ]		1	0	1	0	0	1	0	0	0		0	0	0	0
<b>Total</b>	<b>123</b>	<b>0</b>	<b>90</b>	<b>101</b>	<b>0</b>	<b>-10</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	

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) <sup>(1)</sup>		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) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (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) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		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 <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	France	464	0	464	450	0	14	0	0	0		0	0	0
[ 3M - 1Y ]		183	0	176	175	0	1	0	20	0		-4	4	0
[ 1Y - 2Y ]		503	0	503	495	0	8	0	0	0		-4	21	-17
[ 2Y - 3Y ]		1,113	0	1,094	1,110	0	-16	0	0	0		-13	62	-49
[ 3Y - 5Y ]		652	7	622	604	0	12	0	0	0		-33	49	-16
[ 5Y - 10Y ]		1,691	0	1,651	1,659	0	-9	0	-31	0		-27	113	-86
[ 10Y - more ]		1,076	0	1,052	1,041	0	10	0	-6	0		132	52	-183
<b>Total</b>		<b>5,683</b>	<b>7</b>	<b>5,562</b>	<b>5,535</b>	<b>0</b>	<b>20</b>	<b>0</b>	<b>-17</b>	<b>0</b>	<b>0</b>	<b>50</b>	<b>301</b>	<b>-351</b>
[ 0 - 3M ]	Germany	10	0	10	0	0	10	0	0	0		0	0	0
[ 3M - 1Y ]		3,353	2,803	3,298	517	0	-22	4	0	0		-1	-2	3
[ 1Y - 2Y ]		2,877	0	2,765	2,777	0	0	0	0	0		-34	51	-16
[ 2Y - 3Y ]		510	0	449	485	0	-36	-12	-10	0		-10	10	0
[ 3Y - 5Y ]		1,718	0	1,661	1,650	0	12	-45	19	0		-26	26	0
[ 5Y - 10Y ]		5,655	1,301	5,344	4,222	0	-178	-139	-155	0		-268	356	-88
[ 10Y - more ]		3,061	1,110	2,611	715	0	486	57	-236	300		-14	56	-42
<b>Total</b>		<b>17,184</b>	<b>5,214</b>	<b>16,139</b>	<b>10,367</b>	<b>0</b>	<b>259</b>	<b>-134</b>	<b>-382</b>	<b>300</b>	<b>0</b>	<b>-354</b>	<b>498</b>	<b>-144</b>
[ 0 - 3M ]	Greece <sup>(5)</sup>	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		10	0	10	10	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		190	0	190	190	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		27	0	27	27	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		265	0	265	265	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		241	0	241	241	0	0	0	0	0		6	-6	0
<b>Total</b>		<b>734</b>	<b>0</b>	<b>734</b>	<b>734</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>588</b>	<b>6</b>	<b>-6</b>	<b>0</b>
[ 0 - 3M ]	Hungary	1,106	0	1,106	0	0	1,106	0	0	0		0	0	0
[ 3M - 1Y ]		46	0	46	0	0	46	0	2	0		0	0	0
[ 1Y - 2Y ]		2	0	2	0	0	2	-19	-11	0		0	0	0
[ 2Y - 3Y ]		2	0	2	0	0	2	-1	-4	0		0	0	0
[ 3Y - 5Y ]		8	0	5	0	0	5	0	6	0		0	0	0
[ 5Y - 10Y ]		2	0	-5	0	0	-5	0	-4	0		0	0	0
[ 10Y - more ]		131	0	131	0	0	6	0	0	125		0	0	0
<b>Total</b>		<b>1,297</b>	<b>0</b>	<b>1,286</b>	<b>0</b>	<b>0</b>	<b>1,161</b>	<b>-21</b>	<b>-10</b>	<b>125</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	-1	0	0	-1	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	-1	0	0	-1	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>-2</b>	<b>0</b>	<b>0</b>	<b>-2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Ireland	0	0	0	0	0	0	-1	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		1	0	1	0	0	1	9	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	13	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
<b>Total</b>		<b>1</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>22</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Italy	518	29	517	0	0	488	0	0	0		0	0	0
[ 3M - 1Y ]		135	35	124	0	0	90	0	12	0		0	0	0
[ 1Y - 2Y ]		50	25	32	0	0	7	0	0	0		0	0	0
[ 2Y - 3Y ]		212	14	25	0	0	-94	0	-18	105		0	0	0
[ 3Y - 5Y ]		152	24	74	0	0	49	0	0	0		0	0	0
[ 5Y - 10Y ]		639	34	570	560	0	-23	37	0	0		89	-89	0
[ 10Y - more ]		586	39	547	467	0	40	0	-17	0		34	-67	33
<b>Total</b>		<b>2,291</b>	<b>201</b>	<b>1,890</b>	<b>1,027</b>	<b>0</b>	<b>557</b>	<b>37</b>	<b>-23</b>	<b>105</b>	<b>0</b>	<b>124</b>	<b>-156</b>	<b>33</b>
[ 0 - 3M ]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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) <sup>(1)</sup>		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) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (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) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>	
		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 <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[ 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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		1	0	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
<b>Total</b>		<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 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 ]		47	1	47	45	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		1	1	1	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		2	2	2	0	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		44	0	44	43	0	0	0	0	0		-1	1	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>94</b>	<b>5</b>	<b>94</b>	<b>89</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-2</b>	<b>2</b>	<b>0</b>	
[ 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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Netherlands	1,675	0	1,675	878	0	2	141	0	794		-1	1	0	0
[ 3M - 1Y ]		1,473	24	1,463	201	0	46	-12	0	1,191		0	1	-1	-1
[ 1Y - 2Y ]		2,661	5	2,483	1,460	0	-172	202	0	1,191		-26	22	4	4
[ 2Y - 3Y ]		1,574	11	1,439	639	0	-5	751	0	794		-2	14	-13	-13
[ 3Y - 5Y ]		1,598	16	1,341	526	0	5	428	0	794		-1	3	-2	-2
[ 5Y - 10Y ]		6,140	1,425	6,025	2,916	0	95	-479	0	1,588		-86	149	-63	-63
[ 10Y - more ]		3,006	16	2,753	2,409	0	-70	-2,295	0	397		-17	25	-9	-9
<b>Total</b>		<b>18,128</b>	<b>1,497</b>	<b>17,178</b>	<b>9,029</b>	<b>0</b>	<b>-99</b>	<b>-1,264</b>	<b>0</b>	<b>6,750</b>	<b>0</b>	<b>-132</b>	<b>215</b>	<b>-83</b>	<b>-83</b>
[ 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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Poland	10	1	10	0	0	8	0	4	1		0	0	0	0
[ 3M - 1Y ]		114	23	88	0	0	54	0	-3	11		0	0	0	0
[ 1Y - 2Y ]		54	38	11	0	0	-42	0	31	15		0	0	0	0
[ 2Y - 3Y ]		87	52	81	0	0	-1	0	-14	30		0	0	0	0
[ 3Y - 5Y ]		214	158	214	0	0	11	0	-4	45		0	0	0	0
[ 5Y - 10Y ]		1,365	402	1,328	0	0	-7	0	0	933		0	0	0	0
[ 10Y - more ]		2,683	48	2,680	2,634	0	-2	0	0	1		-40	40	0	0
<b>Total</b>		<b>4,526</b>	<b>722</b>	<b>4,412</b>	<b>2,634</b>	<b>0</b>	<b>20</b>	<b>0</b>	<b>14</b>	<b>1,037</b>	<b>0</b>	<b>-40</b>	<b>40</b>	<b>0</b>	<b>0</b>
[ 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	0		0	0	0	0
[ 3Y - 5Y ]		624	0	624	624	0	0	0	0	0		77	-77	0	0
[ 5Y - 10Y ]		10	0	10	9	0	1	0	0	0		2	-2	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>634</b>	<b>0</b>	<b>634</b>	<b>633</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>79</b>	<b>-79</b>	<b>0</b>	<b>0</b>

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) <sup>(1)</sup>		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) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (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) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		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 <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	Romania	55	0	55	31	0	24	0	0	0		0	0	0
[ 3M - 1Y ]		243	0	253	185	10	58	0	0	0		0	0	0
[ 1Y - 2Y ]		60	0	92	0	31	60	0	0	0		0	0	0
[ 2Y - 3Y ]		11	0	21	0	9	11	0	4	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
<b>Total</b>		<b>370</b>	<b>0</b>	<b>420</b>	<b>216</b>	<b>51</b>	<b>154</b>	<b>0</b>	<b>5</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		42	0	42	0	0	42	0	0	0		0	0	0
[ 1Y - 2Y ]		68	0	68	0	0	68	0	4	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-7	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	4	0		0	0	0
[ 5Y - 10Y ]		2	0	2	0	0	2	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>112</b>	<b>0</b>	<b>112</b>	<b>0</b>	<b>0</b>	<b>112</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		20	0	20	20	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		23	0	22	23	0	-1	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	-5	0	0	-5	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	-3	0	0	-3	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	-7	0	0	-7	0	0	0		0	0	0
[ 10Y - more ]		29	0	7	0	0	7	0	0	0		0	0	0
<b>Total</b>		<b>72</b>	<b>0</b>	<b>35</b>	<b>43</b>	<b>0</b>	<b>-8</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	2	1	1	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		38	6	38	30	0	1	0	0	0		0	0	0
[ 1Y - 2Y ]		13	12	13	0	0	1	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	-13	0	0	-13	0	0	0		0	0	0
[ 3Y - 5Y ]		30	14	26	11	0	1	0	0	0		2	-2	0
[ 5Y - 10Y ]		31	25	28	0	0	3	0	-130	0		0	0	0
[ 10Y - more ]		540	0	539	369	0	0	0	-142	170		84	-26	-58
<b>Total</b>		<b>654</b>	<b>59</b>	<b>632</b>	<b>410</b>	<b>0</b>	<b>-7</b>	<b>0</b>	<b>-273</b>	<b>170</b>	<b>0</b>	<b>86</b>	<b>-28</b>	<b>-58</b>
[ 0 - 3M ]	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		24	0	24	0	0	24	0	0	0		0	0	0
[ 1Y - 2Y ]		1	0	1	0	0	1	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
<b>Total</b>		<b>24</b>	<b>0</b>	<b>24</b>	<b>0</b>	<b>0</b>	<b>24</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	United Kingdom	1	1	1	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		6	6	6	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		16	16	16	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		27	27	27	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		18	18	18	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 ]		3	3	3	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>71</b>	<b>71</b>	<b>71</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>TOTAL EEA 30</b>		<b>67,512</b>	<b>9,059</b>	<b>64,131</b>	<b>44,067</b>	<b>115</b>	<b>2,402</b>	<b>-1,307</b>	<b>-730</b>	<b>8,487</b>	<b>589</b>	<b>-421</b>	<b>1,193</b>	<b>-772</b>

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).