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) (+)	6,665		6,776		COREP (ordinary s
Of which: (+) eligible capital and reserves	7,471		7,310		COREP
Of which: (-) intangibles assets (including goodwill)	-342		-356		Net amou
Of which: (-/+) adjustment to valuation differences in other AFS assets ⁽¹⁾	-147		-58		Prudentia
B) Deductions from common equity (Elements deducted from original own funds) (-)	-2,135	-6.3%	-1,503	-4.1%	COREP
Of which: (-) deductions of participations and subordinated claims	-1,864		-1,253		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/
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-271	-0.8%	-250	-0.7%	As define 1.3.T1*)
C) Common equity (A+B)	4,530	13.3%	5,272	14.5%	1.0.11
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)	4,530	13.3%	5,272	14.5%	
G) Hybrid instruments not subscribed by government	223		221		Net amou 1.1.2.2*** subscribe
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	4,753	14.0%	5,493	15.1%	COREP
RWA	34,025		36,450	//////	1
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	0		0		
Sovereign capital buffer for exposures in EEA (H+I)	0		0		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	-1,468		-1,992		9% RWA
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	-1,468		-1,992		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 ing 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

Fl012 OP-Pohjola Group

(in million Euro) Dec-11 Jun-12 Total RWA (1) 34,025 36,450 RWA for credit risk 30,551 32,733 RWA Securitisation and re-securitisations 809 968 RWA Other credit risk 29,742 31,765 RWA for market risk 766 571 RWA operational risk 2,903 2,950 Transitional floors 0 0 0 RWA Other 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.

(in million Euro)								
Residual Maturity			T LONG EXPOSURES e gross of provisions) ⁽¹⁾		ns and write-off exposures	RECT POSITIONS (long) net of cash short po where there is maturity mat	osition of sovereign debt to tching) ⁽¹⁾	DIR E C
↓	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 p (Deriva valu ne
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	
[3Y - 5Y [Austria	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total [0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [Belgium	0	0	0	0	0	0	
[<u>3Y - 5Y [</u> [5Y - 10Y [-	0 153	0 153	0 153	0 153	0	0	┣───
[10Y - more [0	0	0	0	0	0	
Total		153	153	153	153	0	0	
[0-3M[0	0	0	0	0	0	
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0	0	0	0	0	0	
[2Y - 3Y [Dulaaria	0	0	0	0	0	0	
[3Y - 5Y [Bulgaria	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0 0	0	0	0	0	0	
[3Y - 5Y [Cyprus	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total [0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [Czech Republic	0	0	0	0	0	0	
[<u>3Y - 5Y [</u> [5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total		0	0	0	0	0	0	
[0-3M[0	0	0	0	0	0	
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0	0	0	0	0	0	
[2Y - 3Y [Donmark	0	0	0	0	0	0	
[3Y - 5Y [Denmark	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	┣───
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [3	3	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Estonia	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
		3	3	0	0	0	0	
[0 - 3M [[3M - 1Y [0 107	0 75	18	0	0	18	
[1Y - 2Y [49	32	1	0	0	1	
[2Y - 3Y [Finland	235	193	0	0	0	0	
[3Y - 5Y [132	86	2	0	0	2	┣───
[5Y - 10Y [[10Y - more [197 130	96 66	3 0	0	0	3	
Total		850	547	24	0	0	24	

RECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u> Nominal Value <u>Debt securities</u>	Provisions and write-off on Sovereign assets (loans, advances and debt	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging	Fair value of Cash flow and fair value hedging contracts on AFS sovereign
position at fair values vatives with positive fair ue + Derivatives with egative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	in HTM and Loans and Receivables portfolios	securities) (+)	contracts) (+/-) ⁽⁴⁾	contracts) (+/-) ⁽⁴⁾	assets (+/-) ⁽⁴⁾
0	0	0		0	0	0
0	0	0		0	0	0
0 0	0	0	VIIIII A	0	0	0
0	0	0		0	0	0
0	0	0		0	0	0
0	0	0	0	0 0	0	0
0	0	0		0	0	0
0 0	0	0	+++++++++	0	0	0
0	0	0		0	0	0
0 0	0	0		0	0	0
0	0	0		0	0	0
0	0	0	0	0	0	0
0 0	0	0	<i>\}}}}</i>	0	0	0
0	0	0		0	0	0
0	0	0		0	0	0
0	0	0	<i>\////////</i>	0	0	0
0	0	0		0	0	0
0 0	0	0		0 0	0	0
0	0	0		0	0	0
0	0	0		0	0	0
0	0	0	¥///////	0	0	0
0	0	0		0	0	0
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0	0	0	++++++++++	0	0	0
0	0	0		0	0	0
0	0	0	WHHHA	0	0	0
0	0	0	0	0	0	0
0	0	0		0	0	0
0	0	0	¥#####################################	0	0	0
0	0	0		0	0	0
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0	0	0	0	0	0	0
0	0	0	¥HHHHA	0	0	0
0	0	0		0	0	0
0	0	0	<i>V//////</i>	0	0	0
0	0	0	¥///////	0	0	0
0	0	0	<i><u>7////////////////////////////////////</u></i>	0	0	0
0	0	0		0	0	0
14	0	0	¥////////	0	0	0
16	0	0		0	0	0
41 44	0	0 0	HIIIII	0	0 0	0
99	0	0		0	0	0
64 279	0	0		0	0	0
210	0		0		0	0

(in million Euro)														
		GROSS DIRECT LONG EXPOSORES (gross of provisions and write-on exposures (long) net of cash short position of sovereign debt to					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[0	0	0	0	0	0	0	0	0		0	0	0
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0 10	0	0 10	0 10	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 [Trance	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [<u>52</u> 0	0	52 0	52 0	0	0	0	0	0		0	0	0
Total		62	0	62	62	0	0	0	0	0			0	0
[0 - 3M [[3M - 1Y [0	0	0	0 9	0	0	0	0	0	¥######A	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0	<u> </u>	0	0	0
[2Y - 3Y [Germany	53	53	53	53	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [,	<u>8</u> 50	0 50	<u>8</u> 50	<u>8</u> 50	0	0	0	0	0	¥///////	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
		120 0	103	120 0	120	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0			0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	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	<i>V///////</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
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	0	0	0		0	0	0
[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		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 [Iceland	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
<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
[2Y - 3Y [[3Y - 5Y [Ireland	0	0	0	0	0	0	0	0	0	¥//////A	0	0	0
[3Y - 5Y] [5Y - 10Y [0	0	0	0	0	0	0	0	0	1///////	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	777777777	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
[<u>2Y</u> - <u>3Y</u> [[3Y - <u>5Y</u> [Italy	0	0	0	0	0	0	0	0	0	V////////	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	Y//////	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>V//////</i>	0	0	0
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	0	0	0	¥/////////////////////////////////////	0	0	0
[3Y - 5Y [Latvia	0	0	0	0	0	0	0	0	0	<i><u> </u></i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0	<i>\/////A</i>	0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	×///////	0	0	0
		· · · ·							· · · · · · · · · · · · · · · · · · ·	•	· ·			

(in million Euro)								
			T LONG EXPOSURES e gross of provisions) ⁽¹⁾				osition of sovereign debt to tching) ⁽¹⁾	DIR E C
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 p (Deriva valu ne
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	
[3Y - 5Y [Liechtenstein	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total [0 - 3M [0 0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [Lithuania	0	0	0	0	0	0	
[<u>3Y - 5Y [</u> [5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total		0	0	0	0	0	0	
[0-3M[0	0	0	0	0	0	
[<u>3M - 1Y [</u> [1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [Luxombourg	0	0	0	0	0	0	
[3Y - 5Y [Luxembourg	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Malta	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total [0 - 3M [0	0	0	0	0	0 0	
[3M - 1Y [0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [Netherlands	0	0	0	0	0	0	
[<u>3Y - 5Y [</u> [5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total		0	0	0	0	0	0	
[0-3M[0	0	0	0	0	0	
[<u>3M - 1Y [</u> [1Y - 2Y [0	0	0	0	0	0	┣───
[2Y - 3Y [Norwoy	0	0	0	0	0	0	
[3Y - 5Y [Norway	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Poland	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
		0	0	0	0	0	0	
<u>[0-3M[</u> [3M-1Y[0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [Portugal	0	0	0	0	0	0	
[3Y - 5Y [0	0	0	0	0	0	┣───
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	
Total		0	0	0	0	0	0	

RECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u> Nominal Value <u>Debt securities</u>	Provisions and write-off on Sovereign assets (loans, advances	Prudential filter AFS sovereign assets (including the fair value of Cash flow and	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair	Fair value of Cash flow and fair value hedging contracts on AFS sovereign
position at fair values vatives with positive fair ue + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	in HTM and Loans and Receivables portfolios	and debt securities) (+)	fair value hedging contracts) (+/-) ⁽⁴⁾	value hedging contracts) (+/-) ⁽⁴⁾	assets (+/-) ⁽⁴⁾
0	0	0	<i>\}}}}</i>	0	0	0
0	0	0		0	0	0
0	0	0	HHHHA	0	0	0
0	0	0		0	0	0
0 0	0	0		0	0 0	0
0	0	0		0	0	0
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0	0	0	0	0	0	0
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0	0	0	HHHHA	0	0	0
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0	0	0	<i>\///////</i>	0	0	0
0	0	0	<i>\///////</i>	0	0	0
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0	0	0	0	0	0	0

(in million Euro)														
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross of pro	visions 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 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
[<u>1Y - 2Y</u> [4	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[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 [1	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 [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> A	0	0	0
[<u>2Y</u> - <u>3Y</u> [[3Y - <u>5</u> Y [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	₩ <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 - 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		0	0	0
[2Y - 3Y [Slovenia	0	0	0	0	0	0	0	0		11////////////////////////////////////		0	0
[<u>3Y - 5Y [</u> [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	\cap	\cap	\cap	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0	777777777	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
[<u>2</u> Y - <u>3</u> Y [Spain	48	0	48	48	0	0	0	0	0	<i>\//////</i> A	0	0	0
[3Y - 5Y [-	0	0	0	0	0	0	0	0	0	<i>\///////</i>	0	0	0
[5Y - 10Y [[10Y - more [1	0	0	0	0	0	0	0	0	0		0	0	0
Total	1	48	0	48	48	0	0	0	<u> </u>				0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [4	0	0	0	0	0	0	0	0	0	<i>V//////A</i>	0	0	0
[2Y - 3Y [Sweden	0	0	0	0	0	0	0	0	0	<i>\//////A</i>	0	0	0
[3Y - 5Y [[5Y - 10Y]	1	0	0	0	0	0	0	0	0	0	\/////////////////////////////////////	0	0	0
[10Y - more [1	0	0	0	0	0	0	0	0	0	¥////////	0	0	0
Total	1	0	0	0	0	0	0	0	Ŭ Ŭ	0	0	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [1	0	0	0	0	0	0	0	0	0	<i>V////////</i>	0	0	0
[1Y - 2Y [4	0	0	0	0	0	0	0	0	0	<i>\//////</i>	0	0	0
[<u>2Y</u> - <u>3Y</u> [United Kingdom	0	0	0	0	0	0	0	0	0	<i>\//////A</i>	0	0	0
[3Y - 5Y [[5Y - 10Y [4	0	0	0	0	0	0	0	0	0	¥/////////////////////////////////////	0	0	0
[10Y - more [1	0	0	0	0	0	0	0	0	0	₩ <i>₩₩₩</i>	0	0	0
Total	1	0	0	0	0	0	0	0	0	0	0	0	0	0
	-			-										
	TOTAL EEA 30	1,238	806	409	383	0	25	279	0	0	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 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)				-				
					ons and write-off exposures	RECT POSITIONS (long) net of cash short po		DIR
Residual Maturity		(accounting valu	e gross of provisions) ⁽¹⁾		other counterparties only	where there is maturity mat	iching) (*/	C
¥	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 p (Deriva valu ne
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	
[3Y - 5Y [Austria	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[<u>3M - 1Y [</u> [<u>1Y - 2Y [</u>		0	0	0	0	0	0	
[1Y - 2Y] [2Y - 3Y [Delai	0	0	0	0	0	0	
[3Y - 5Y [Belgium	0	0	0	0	0	0	
[5Y - 10Y [164	0	164	164	0	0	
[10Y - more [Total		0 164	0	0 164	0 164	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	
[3Y - 5Y [Bulgaria	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	
[3Y - 5Y [Cyprus	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	
[3Y - 5Y [Czech Republic	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	
[3Y - 5Y [Denmark	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [2	2	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [<u> </u>	<u>1</u> 0	0	0	0	0	
[3Y - 5Y [Estonia	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		03	0 3	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [54	12	30	0	0	30	
[1Y - 2Y [163	116	0	0	0	0	
[<u>2Y</u> - <u>3Y</u> [[3Y - <u>5</u> Y [Finland	118 149	94 79	1 0	0	0	1 0	
[5Y - 10Y [222	87	0	0	0	0	
[10Y - more [171	103	0	0	0	0	
Total		876	490	31	0	0	31	

RECT SOVEREISN EXPOSURES IN DERNATIVES (1) INDIRECT SOVEREIGN EXPOSURES IN On and off balance sheet) Memo Item Provisions and write-off ons loans, advances loans, advances in HTM and Loans position at fair values use + Derivatives with negative fair values Reserve and definitions Reserve (+/) Reserve (and strain securities) Reserve and definitions Reserve (+/) Reserve (and strain securities)	
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355 0 0 0 0 0 0 0	

(in million Euro)														
			CT LONG EXPOSURES ue 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	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	<i>/////////////////////////////////////</i>	0	0	0
[3M - 1Y [[1Y - 2Y [<u> </u>	0	<u>6</u> 4	6 4	0	0	0	0	0		0	0	0
[2Y - 3Y [France	0	0	0	0	0	0	0	0	0		0	0	0
[<u>3Y - 5Y [</u> [5Y - 10Y [Tanoo	0 54	0	0 54	0 54	0	0	0	0	0	¥//////A	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [64	0	64 0	64	0	0	0	0	0	0	0	0	0
[3M - 1Y [9	0	9	9	0	0	0	0	0		0	0	0
[<u>1Y - 2Y</u>]		1	0	1	0	0	1	0	0	0		0	0	0
[<u>2Y</u> - <u>3Y</u> [[3Y - <u>5</u> Y [Germany	5	0	<u>5</u> 5	4 0	0	0 5	0	0	0		0	0	0
[5Y - 10Y [134	0	134	131	0	3	0	0	0		0	0	0
[10Y - more [Total		0 154	0	0 154	0 144	0	0 10	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		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	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
		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	<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	<i>\///////</i>	0	0	0
[2Y - 3Y [Iceland	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	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
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [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]		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	0
[2Y - 3Y [Italy	0	0	0	0	0	0	0	0	0	<i>7///////</i>	0	0	0
[<u>3Y - 5Y [</u> [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	0	0	0	0	0	0	0	0	7//////////////////////////////////////	0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	0	0	0	¥///////	0	0	0
[3Y - 5Y [Latvia	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
		× iiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiiii							• • • • • • • • • • • • • • • • • • •		· · · ·			

(in million Euro)				-				
			T LONG EXPOSURES e gross of provisions) ⁽¹⁾		ons and write-off exposures	RECT POSITIONS s (long) net of cash short po where there is maturity mat	osition of sovereign debt to tching) ⁽¹⁾	DIR E C
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 p (Deriva valu ne
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Liechtenstein	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total		0	0	0	0	0	0	
[0-3M[0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	
[3Y - 5Y [Lithuania	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total		0	0	0	0	0	0	
<u>[0 - 3M [</u> [3M - 1Y [0 0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [Luxombourg	0	0	0	0	0	0	
[3Y - 5Y [Luxembourg	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [Malta	0	0	0	0	0	0	
[<u>3Y - 5Y [</u> [5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0	0	0	0	0	0	
[3Y - 5Y [Netherlands	0	0	0	0	0	0	┣───
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total		0	0	0	0	0	0	
<u>[0-3M[</u> [3M-1Y[0	0	0	0	0	0	┣───
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [Norway	0	0	0	0	0	0	
[3Y - 5Y [Norway	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [Total		0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	
[2Y - 3Y [Poland	0	0	0	0	0	0	┣───
[<u>3Y - 5Y [</u> [5Y - 10Y [0	0	0	0	0	0	┣───
[10Y - more [0	0	0	0	0	0	
Total		0	0	0	0	0	0	
[0-3M[0	0	0	0	0	0	
[3M - 1Y [0	0	0	0	0	0	┣───
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [0 0	0	0	0	0	0	┣───
[3Y - 5Y [Portugal	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	
[10Y - more [0	0	0	0	0	0	
Total		0	0	0	0	0	0	

RECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u> Nominal Value <u>Debt securities</u>	Provisions and write-off on Sovereign assets (Ioans, advances and debt	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging	Fair value of Cash flow and fair value hedging contracts on AFS sovereign
position at fair values vatives with positive fair ue + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	in HTM and Loans and Receivables portfolios	securities) (+)	contracts) (+/-) ⁽⁴⁾	contracts) (+/-) ⁽⁴⁾	assets (+/-) ⁽⁴⁾
0	0	0		0	0	0
0 0	0	0	<i>\\\\\\\\\\\</i>	0	0 0	0
0	0	0		0	0	0
0 0	0	0	<i>~///////</i> A	0	0	0
0	0	0		0	0	0
0	0	0	7///////	0	0	0
0 0	0	0		0	0 0	0
0	0	0		0	0	0
0	0	0		0	0	0
0 0	0	0	/////////////////////////////////////	0	0	0
0	0	0		0	0	0
0	0	0		0	0	0
0	0	0		0	0	0
0	0	0		0	0	0
0 0	0	0	HHHHA	0	0	0
0	0	0		0	0	0
0	0	0		0	0	0
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0	0	0	<i>~///////</i> A	0	0	0
0	0	0	<i>\///////</i> }	0	0	0
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0	0	0		0	0	0
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0	0	0		0	0	0
0 0	0	0	<i>\///////</i>	0	0 0	0
0	0	0	<i>\///////</i>	0	0	0
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0	0	0	0	0	0	0
0	0	0		0	0	0
0	0	0	<i>VIIIII</i> A	0	0	0
0 0	0	0	¥///////A	0	0	0
0	0	0		0	0	0
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0	0	0	<i><u> </u></i>	0	0	0
0	0	0	¥///////	0	0	0
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0	0	0	<i>¥///////</i>	0	0	0
0	0	0	\//////// A	0 0	0 0	0
0	0	0	<i><u> </u></i>	0	0	0
0	0	0	<i>\//////</i>	0	0	0
0	0	0	0	0	0	0
		·	·			

(in million Euro)	-													
Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<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	
			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 [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
[1Y - 2Y [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[4	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [4	0	0	0	0	0	0	0	0	0	¥//////A	0	0	0
[<u>1Y - 2Y</u> [[<u>2Y - 3Y</u> [-	0	0	0	0	0	0	0	0	0		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	\//////// /	0	0	0
[10Y - more [1	0	0	0	0	ů 0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\//////A</i>	0	0	0
[<u>1Y - 2Y</u> [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [0	0	0	0	0	0	0	0		1 ////////////////////////////////////	-	0	0
[<u>3Y - 5Y [</u> [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	Ŭ Û	0	Ő	0	\cap	\cap	\cap	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		0	0	0
[<u>2Y</u> - <u>3Y</u> [Spain	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	0	0	¥/////////////////////////////////////	0	0	0
[10Y - more [1	0	0	0	0	0	0	0	0	0	¥/////////////////////////////////////	0	0	0
Total		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 [1	0	0	0	0	0	0	0	0	0	<i>\//////</i>	0	0	0
[2Y - 3Y [Sweden	0	0	0	0	0	0	0	0	0	<i>\//////A</i>	0	0	0
[3Y - 5Y [-	0	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	\/////// A	0	0	0
Total	1	0	0	0	0	0	0	0	0				0	0
[0 - 3M [United Kingdom	0	0	0	0	0	0	0	0	0		0	0	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
[<u>2</u> Y - <u>3</u> Y [0	0	0	0	0	0	0	0	0	<i>\//////</i> A	0	0	0
[3Y - 5Y [0	0	0	0	0	0	0	0	0	<i>\//////A</i>	0	0	0
[5Y - 10Y [[10Y - more [1	0	0	0	0	0	0	0	0	0		0	0	0
Total	1	0	0	0	0	0	0	0	0	0		0	0	0
	-													
	TOTAL EEA 30	1,262	493	413	371	0	42	355	0	0	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 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).