

Composition of capital

FR013  
BNP PARIBAS

(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>	60,555		64,812		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	62,819		68,217		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-13,929		-13,708		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>	3,772		2,478		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>	-1,653	-0.3%	-1,577	-0.3%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-1,650		-1,573		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>	0	0.0%	0	0.0%	COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-3	0.0%	-4	0.0%	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>	58,902	9.6%	63,235	10.9%	
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>	58,902	9.6%	63,235	10.9%	
<b>G) Hybrid instruments not subscribed by government</b>	12,091		10,111		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>	70,993	11.6%	73,346	12.7%	<b>COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)</b>
<b>RWA</b>	613,567		577,559		
<b>Sovereign Capital buffer</b>					
<b>H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)</b>	2,135		2,135		
<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>	343		343		
<b>Sovereign capital buffer for exposures in EEA (H+I)</b>	2,478		2,478		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>	-3,681		-11,254		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>	-1,203		-8,776		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

FR013  
BNP PARIBAS

(in million Euro)

	Dec-11	Jun-12
<b>Total RWA <sup>(1)</sup></b>	<b>613,567</b>	<b>577,559</b>
RWA for credit risk	520,449	496,614
RWA Securitisation and re-securitisations	24,376	22,660
RWA Other credit risk	496,073	473,954
RWA for market risk	38,501	28,763
RWA operational risk	54,617	52,182
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  Nominal Value Debt securities in HTM and Loans and Receivables portfolios	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)							
[ 0 - 3M ]	Austria	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		193	0	184	193	0	-8	0	0	0		1	1	0
[ 1Y - 2Y ]		1	0	-137	0	0	-137	0	1	0		0	0	0
[ 2Y - 3Y ]		107	0	13	0	0	13	0	2	0		0	0	0
[ 3Y - 5Y ]		130	0	109	0	0	109	0	-6	0		0	0	0
[ 5Y - 10Y ]		873	0	754	321	0	433	0	-4	0		8	8	0
[ 10Y - more ]		51	0	-341	26	0	-367	0	0	0		2	2	0
<b>Total</b>		<b>1,354</b>	<b>0</b>	<b>583</b>	<b>539</b>	<b>0</b>	<b>44</b>	<b>0</b>	<b>-7</b>	<b>0</b>	<b>0</b>	<b>11</b>	<b>11</b>	<b>0</b>
[ 0 - 3M ]	Belgium	45	0	43	0	43	0	0	0	0		0	0	0
[ 3M - 1Y ]		1,597	0	1,371	1,522	0	-151	2	9	0		13	14	-1
[ 1Y - 2Y ]		1,665	0	1,615	1,426	0	190	1	14	0		8	11	-4
[ 2Y - 3Y ]		1,442	0	1,245	1,331	0	-86	1	-44	0		6	9	-2
[ 3Y - 5Y ]		11,058	3,719	10,708	6,986	0	4	4	-20	0		-9	31	-41
[ 5Y - 10Y ]		6,340	0	5,971	6,063	0	-92	1	7	0		-51	-6	-45
[ 10Y - more ]		1,816	0	1,452	1,577	0	-125	3	0	0		-207	153	-360
<b>Total</b>		<b>23,963</b>	<b>3,719</b>	<b>22,405</b>	<b>18,904</b>	<b>0</b>	<b>-218</b>	<b>12</b>	<b>-34</b>	<b>0</b>	<b>0</b>	<b>-241</b>	<b>212</b>	<b>-453</b>
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	1	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-2	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-3	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>-4</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 ]		30	0	30	0	30	0	0	0	0		0	0	0
[ 1Y - 2Y ]		5	0	5	5	0	0	0	0	0		-1	-1	0
[ 2Y - 3Y ]		13	0	13	12	0	1	0	4	0		-3	-3	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	5	0		0	0	0
[ 5Y - 10Y ]		6	0	6	5	0	0	0	0	0		-1	-1	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>53</b>	<b>0</b>	<b>53</b>	<b>22</b>	<b>0</b>	<b>31</b>	<b>0</b>	<b>9</b>	<b>0</b>	<b>0</b>	<b>-5</b>	<b>-5</b>	<b>0</b>
[ 0 - 3M ]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		106	0	106	104	0	2	0	0	0		2	2	0
[ 3Y - 5Y ]		0	0	-2	0	0	-2	0	-4	0		0	0	0
[ 5Y - 10Y ]		69	0	61	61	0	0	0	0	0		3	3	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>175</b>	<b>0</b>	<b>165</b>	<b>164</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>-4</b>	<b>0</b>	<b>0</b>	<b>6</b>	<b>6</b>	<b>0</b>
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		4	0	4	0	4	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	-6	0	0	-6	0	0	0		0	0	0
[ 2Y - 3Y ]		2	0	-42	0	0	-42	0	-2	0		0	0	0
[ 3Y - 5Y ]		9	0	5	0	0	5	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	-31	0	0	-31	0	0	0		0	0	0
[ 10Y - more ]		5	0	5	0	0	5	0	0	0		0	0	0
<b>Total</b>		<b>20</b>	<b>0</b>	<b>-65</b>	<b>0</b>	<b>0</b>	<b>-65</b>	<b>0</b>	<b>-2</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
[ 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 ]	Finland	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
[ 1Y - 2Y ]		152	0	152	79	0	73	0	0	0		1	1	0
[ 2Y - 3Y ]		73	0	20	0	0	20	0	2	0		0	0	0
[ 3Y - 5Y ]		325	0	214	188	0	26	0	5	0		8	8	0
[ 5Y - 10Y ]		303	0	128	27	0	101	1	1	0		2	2	0
[ 10Y - more ]		17	0	17	0	0	17	0	0	0		0	0	0
<b>Total</b>		<b>872</b>	<b>0</b>	<b>533</b>	<b>293</b>	<b>0</b>	<b>240</b>	<b>2</b>	<b>9</b>	<b>0</b>	<b>0</b>	<b>11</b>	<b>11</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	7	0	-97	0	0	-97	0	0	0		0	0	0
[ 3M - 1Y ]		1,144	0	893	1,114	0	-221	204	0	0		11	11	0
[ 1Y - 2Y ]		825	0	704	674	0	30	0	3	0		11	11	0
[ 2Y - 3Y ]		1,721	0	1,634	1,489	0	145	3	2	0		-6	13	-19
[ 3Y - 5Y ]		2,624	621	1,773	1,664	0	-513	5	-1	0		-20	24	-44
[ 5Y - 10Y ]		7,071	117	3,548	6,183	0	-2,635	5	-252	100		-211	51	-262
[ 10Y - more ]		2,980	224	2,431	2,515	0	-84	0	0	175		-126	-7	-119
<b>Total</b>	<b>16,371</b>	<b>962</b>	<b>10,886</b>	<b>13,640</b>	<b>0</b>	<b>-3,375</b>	<b>216</b>	<b>-247</b>	<b>275</b>	<b>0</b>	<b>-341</b>	<b>104</b>	<b>-445</b>	
[ 0 - 3M ]	Germany	1,443	0	1,319	1,229	0	90	0	0	0		0	0	0
[ 3M - 1Y ]		854	0	669	656	0	13	52	0	0		5	5	0
[ 1Y - 2Y ]		1,671	0	45	109	0	-64	18	0	0		1	1	0
[ 2Y - 3Y ]		203	0	65	0	0	65	53	3	0		0	0	0
[ 3Y - 5Y ]		2,465	0	1,102	1,902	0	-800	78	-17	0		6	14	-8
[ 5Y - 10Y ]		1,789	0	-964	189	0	-1,153	73	-9	0		-1	4	-5
[ 10Y - more ]		873	0	619	0	0	619	0	0	0		0	0	0
<b>Total</b>	<b>9,298</b>	<b>0</b>	<b>2,855</b>	<b>4,085</b>	<b>0</b>	<b>-1,230</b>	<b>273</b>	<b>-23</b>	<b>0</b>	<b>0</b>	<b>11</b>	<b>24</b>	<b>-13</b>	
[ 0 - 3M ]	Greece <sup>(5)</sup>	17	0	16	0	0	16	0	-65	0		0	0	0
[ 3M - 1Y ]		213	213	211	0	0	-2	0	-86	210		0	0	0
[ 1Y - 2Y ]		143	140	143	0	0	4	0	85	143		0	0	0
[ 2Y - 3Y ]		438	421	436	0	0	15	65	77	421		0	0	0
[ 3Y - 5Y ]		240	203	240	0	0	36	102	-38	284		0	0	0
[ 5Y - 10Y ]		1,464	1,460	1,461	0	0	1	0	52	1,387		0	0	0
[ 10Y - more ]		1,460	1,452	1,460	0	0	8	0	0	1,452		0	0	0
<b>Total</b>	<b>3,975</b>	<b>3,889</b>	<b>3,967</b>	<b>0</b>	<b>0</b>	<b>78</b>	<b>167</b>	<b>24</b>	<b>3,897</b>	<b>-3,087</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Hungary	88	0	88	51	0	37	0	2	0		0	0	0
[ 3M - 1Y ]		95	0	93	55	0	37	0	-5	0		0	2	-2
[ 1Y - 2Y ]		99	0	99	60	0	39	0	-8	0		-1	-1	0
[ 2Y - 3Y ]		60	0	60	20	0	41	0	2	0		-1	-1	0
[ 3Y - 5Y ]		10	0	4	0	0	4	0	3	0		0	0	0
[ 5Y - 10Y ]		18	0	18	15	0	3	0	0	0		-2	-2	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>361</b>	<b>201</b>	<b>0</b>	<b>161</b>	<b>0</b>	<b>-5</b>	<b>0</b>	<b>0</b>	<b>-4</b>	<b>-2</b>	<b>-2</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	1	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	2	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-2	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	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	-15	0	0	-15	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	-2	0	0	-2	0	-1	0		0	0	0
[ 2Y - 3Y ]		3	3	3	0	0	0	0	-6	3		0	0	0
[ 3Y - 5Y ]		26	20	14	0	0	-6	19	4	20		0	0	0
[ 5Y - 10Y ]		304	251	265	0	0	15	0	0	255		0	0	0
[ 10Y - more ]		0	0	-1	0	0	-1	0	0	0		0	0	0
<b>Total</b>	<b>333</b>	<b>274</b>	<b>264</b>	<b>0</b>	<b>0</b>	<b>-10</b>	<b>19</b>	<b>-4</b>	<b>278</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Italy	300	0	199	0	0	199	0	-2	0		0	0	0
[ 3M - 1Y ]		893	0	815	15	0	801	0	-2	0		0	0	0
[ 1Y - 2Y ]		401	0	141	0	0	141	265	-11	0		0	0	0
[ 2Y - 3Y ]		427	0	262	264	0	-2	1,835	65	0		-17	-10	-8
[ 3Y - 5Y ]		1,686	595	1,460	836	0	29	1,127	-59	0		-64	-45	-20
[ 5Y - 10Y ]		8,286	0	6,911	6,468	0	443	14	38	0		-1,869	-1,190	-679
[ 10Y - more ]		5,258	0	4,525	5,073	0	-548	0	-41	0		-542	-49	-493
<b>Total</b>	<b>17,253</b>	<b>595</b>	<b>14,313</b>	<b>12,656</b>	<b>0</b>	<b>1,063</b>	<b>3,242</b>	<b>-12</b>	<b>0</b>	<b>0</b>	<b>-2,493</b>	<b>-1,293</b>	<b>-1,199</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	-2	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	1	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-7	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>-8</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

Dec-11  
FR013  
BNP PARIBAS

(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	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	0		0	0	0	
<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>	
[ 0 - 3M ]	Lithuania	0	0	0	0	0	0	0	0		0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 1Y - 2Y ]		12	0	12	12	0	0	0	0		0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	2		0	0	0	
[ 3Y - 5Y ]		5	0	5	5	0	0	0	4		0	0	0	
[ 5Y - 10Y ]		20	0	20	19	0	1	0	-3		0	2	2	0
[ 10Y - more ]		0	0	0	0	0	0	0	0		0	0	0	
<b>Total</b>		<b>37</b>	<b>0</b>	<b>37</b>	<b>36</b>	<b>0</b>	<b>1</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>2</b>	<b>2</b>	<b>0</b>	
[ 0 - 3M ]	Luxembourg	0	0	0	0	0	0	0	0		0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 1Y - 2Y ]		5	0	5	5	0	0	0	0		0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 3Y - 5Y ]		299	299	299	0	0	0	0	0		0	0	0	
[ 5Y - 10Y ]		26	0	26	25	0	0	0	0		0	2	2	0
[ 10Y - more ]		0	0	0	0	0	0	0	0		0	0	0	
<b>Total</b>		<b>330</b>	<b>299</b>	<b>330</b>	<b>31</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	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	0		0	0	0	
<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>	
[ 0 - 3M ]	Netherlands	20	0	20	0	20	0	0	0		0	0	0	
[ 3M - 1Y ]		4,192	0	4,144	4,084	0	60	1	0		0	49	49	0
[ 1Y - 2Y ]		209	0	114	123	0	-9	0	0		0	1	1	0
[ 2Y - 3Y ]		153	0	20	0	0	-20	7	1		0	0	0	0
[ 3Y - 5Y ]		1,881	1,685	1,660	15	0	-40	3	-4		0	0	0	0
[ 5Y - 10Y ]		3,468	0	2,570	3,119	0	-548	0	22		0	-1	-1	0
[ 10Y - more ]		100	0	-339	82	0	-421	0	0		0	22	22	-21
<b>Total</b>		<b>10,023</b>	<b>1,685</b>	<b>8,189</b>	<b>7,423</b>	<b>0</b>	<b>-919</b>	<b>11</b>	<b>20</b>	<b>0</b>	<b>51</b>	<b>71</b>	<b>-21</b>	
[ 0 - 3M ]	Norway	31	0	24	31	0	-7	0	0		0	0	0	
[ 3M - 1Y ]		26	0	26	20	0	6	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		6	0	6	0	0	6	0	0		0	0	0	0
[ 3Y - 5Y ]		0	0	-1	0	0	-1	0	1		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>63</b>	<b>0</b>	<b>55</b>	<b>51</b>	<b>0</b>	<b>4</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Poland	16	0	13	15	0	-2	0	0		0	0	0	0
[ 3M - 1Y ]		82	0	82	62	0	20	0	1		0	0	0	0
[ 1Y - 2Y ]		98	0	88	59	0	29	0	1		0	0	0	0
[ 2Y - 3Y ]		21	0	-11	8	0	-19	0	-1		0	0	0	0
[ 3Y - 5Y ]		578	0	557	576	0	-19	0	-2		0	1	1	-1
[ 5Y - 10Y ]		842	0	831	808	0	24	0	1		0	-20	-19	-1
[ 10Y - more ]		123	0	123	122	0	1	0	0		0	-3	-3	0
<b>Total</b>		<b>1,759</b>	<b>0</b>	<b>1,683</b>	<b>1,650</b>	<b>0</b>	<b>33</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-23</b>	<b>-20</b>	<b>-2</b>	
[ 0 - 3M ]	Portugal	14	0	-10	0	-10	0	0	-3		0	0	0	0
[ 3M - 1Y ]		199	199	199	0	0	0	0	-9	194	0	0	0	0
[ 1Y - 2Y ]		160	160	71	0	-88	0	0	12	150	0	0	0	0
[ 2Y - 3Y ]		338	261	206	0	-55	0	0	-7	250	0	0	0	0
[ 3Y - 5Y ]		348	236	296	0	59	0	0	30	232	0	0	0	0
[ 5Y - 10Y ]		562	460	555	0	95	0	0	-4	454	0	0	0	0
[ 10Y - more ]		92	92	76	0	-15	0	0	0	100	0	0	0	0
<b>Total</b>		<b>1,713</b>	<b>1,407</b>	<b>1,392</b>	<b>0</b>	<b>0</b>	<b>-15</b>	<b>0</b>	<b>19</b>	<b>1,380</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

Dec-11  
FR013  
BNP PARIBAS

(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	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		6	0	6	0	0	6	0	-1		0	0	0	0
[ 1Y - 2Y ]		5	0	5	0	0	5	0	0		0	0	0	0
[ 2Y - 3Y ]		1	0	1	0	0	1	0	-1		0	0	0	0
[ 3Y - 5Y ]		59	59	59	0	0	0	0	1		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>71</b>	<b>59</b>	<b>71</b>	<b>0</b>	<b>0</b>	<b>13</b>	<b>0</b>	<b>-2</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 ]		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 ]		14	0	14	13	0	2	0	1		0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	12		0	0	0	0
[ 5Y - 10Y ]		16	0	16	16	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>31</b>	<b>0</b>	<b>31</b>	<b>29</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>12</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovenia	3	0	3	3	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	-2	0	0	-2	0	1		0	0	0	0
[ 2Y - 3Y ]		8	0	-56	8	0	-64	0	4		0	0	0	0
[ 3Y - 5Y ]		13	0	-8	0	0	-8	0	20		0	0	0	0
[ 5Y - 10Y ]		503	0	376	30	0	346	0	0		-2	-2	-2	0
[ 10Y - more ]		0	0	-42	0	0	-42	0	0		0	0	0	0
<b>Total</b>		<b>527</b>	<b>0</b>	<b>271</b>	<b>41</b>	<b>230</b>	<b>0</b>	<b>25</b>	<b>0</b>	<b>0</b>	<b>-2</b>	<b>-2</b>	<b>-2</b>	<b>0</b>
[ 0 - 3M ]	Spain	531	0	491	0	0	491	0	0		0	0	0	0
[ 3M - 1Y ]		97	0	-85	5	0	-90	0	-5		0	0	0	0
[ 1Y - 2Y ]		96	0	-8	0	0	-8	0	-5		0	0	0	0
[ 2Y - 3Y ]		100	0	-94	0	0	-94	5	-67		0	0	0	0
[ 3Y - 5Y ]		620	349	327	253	0	-275	0	48		0	0	0	0
[ 5Y - 10Y ]		67	0	-22	0	0	-22	1	11		0	0	0	0
[ 10Y - more ]		803	0	509	452	0	56	0	0		-137	-137	-29	-108
<b>Total</b>		<b>2,313</b>	<b>349</b>	<b>1,117</b>	<b>710</b>	<b>0</b>	<b>58</b>	<b>6</b>	<b>-19</b>	<b>0</b>	<b>-137</b>	<b>-29</b>	<b>-108</b>	
[ 0 - 3M ]	Sweden	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		0	0	-40	0	0	-40	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	-15	0	0	-15	0	0		0	0	0	0
[ 2Y - 3Y ]		21	0	21	0	0	21	0	1		0	0	0	0
[ 3Y - 5Y ]		8	0	-19	0	0	-19	0	0		0	0	0	0
[ 5Y - 10Y ]		14	0	13	0	0	13	0	-1		0	0	0	0
[ 10Y - more ]		0	0	-1	0	0	-1	0	0		0	0	0	0
<b>Total</b>		<b>43</b>	<b>0</b>	<b>-42</b>	<b>0</b>	<b>0</b>	<b>-42</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	United Kingdom	0	0	-722	0	0	-722	0	-4		0	0	0	0
[ 3M - 1Y ]		11	0	-363	11	0	-374	10	0		0	13	13	0
[ 1Y - 2Y ]		1,542	0	1,542	668	0	874	0	1		-15	-15	0	0
[ 2Y - 3Y ]		50	0	-378	0	0	-378	0	0		0	0	0	0
[ 3Y - 5Y ]		12	0	-80	0	0	-80	0	0		0	0	0	0
[ 5Y - 10Y ]		100	0	73	0	0	73	0	0		0	0	0	0
[ 10Y - more ]		87	0	-57	0	0	-57	0	0		0	0	0	0
<b>Total</b>		<b>1,802</b>	<b>0</b>	<b>15</b>	<b>679</b>	<b>0</b>	<b>-664</b>	<b>10</b>	<b>-4</b>	<b>0</b>	<b>-2</b>	<b>-2</b>	<b>0</b>	
<b>TOTAL EEA 30</b>		<b>92,752</b>	<b>13,238</b>	<b>69,473</b>	<b>61,155</b>	<b>0</b>	<b>-4,579</b>	<b>3,958</b>	<b>-253</b>	<b>5,830</b>	<b>-3,087</b>	<b>-3,153</b>	<b>-910</b>	<b>-2,242</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

Jun-12  
FR013  
BNP PARIBAS

(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	195	0	195	187	0	8	0	0	0		0	0	0
[ 3M - 1Y ]		42	0	42	0	0	42	0	0	0		0	0	0
[ 1Y - 2Y ]		102	0	15	0	0	15	0	1	0		0	0	0
[ 2Y - 3Y ]		54	0	54	0	0	54	72	0	0		0	0	0
[ 3Y - 5Y ]		198	0	125	0	0	125	0	4	0		0	0	0
[ 5Y - 10Y ]		480	0	379	79	0	300	0	-2	0		5	5	0
[ 10Y - more ]		115	0	-225	25	0	-250	18	0	0		2	2	0
<b>Total</b>	<b>1,186</b>	<b>0</b>	<b>584</b>	<b>291</b>	<b>0</b>	<b>293</b>	<b>90</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>7</b>	<b>7</b>	<b>0</b>	
[ 0 - 3M ]	Belgium	745	0	735	403	0	332	0	-1	0		1	1	0
[ 3M - 1Y ]		790	0	735	508	0	227	40	1	0		3	6	-3
[ 1Y - 2Y ]		1,952	0	1,952	1,608	0	344	42	-2	0		37	37	0
[ 2Y - 3Y ]		8,492	5,180	8,185	1,618	0	-177	10	-69	0		41	55	-14
[ 3Y - 5Y ]		5,563	0	5,305	5,236	0	69	120	21	0		179	214	-35
[ 5Y - 10Y ]		5,859	0	5,257	5,183	0	74	45	1	0		161	208	-47
[ 10Y - more ]		2,018	0	1,751	1,744	0	7	0	0	0		-198	234	-432
<b>Total</b>	<b>25,418</b>	<b>5,180</b>	<b>23,919</b>	<b>16,300</b>	<b>0</b>	<b>875</b>	<b>257</b>	<b>-51</b>	<b>0</b>	<b>0</b>	<b>224</b>	<b>755</b>	<b>-531</b>	
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		1	0	1	1	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		1	0	1	1	0	0	0	1	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-2	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	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>2</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-4</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 ]		18	0	18	5	0	13	0	0	0		-1	-1	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		12	0	12	12	0	0	0	3	0		-2	-2	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	3	0		0	0	0
[ 5Y - 10Y ]		5	0	5	5	0	0	0	0	0		-2	-2	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>36</b>	<b>0</b>	<b>36</b>	<b>22</b>	<b>0</b>	<b>14</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>	<b>-5</b>	<b>-5</b>	<b>0</b>	
[ 0 - 3M ]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		101	0	100	101	0	-1	0	0	0		4	4	0
[ 2Y - 3Y ]		3	0	3	0	0	3	0	0	0		0	0	0
[ 3Y - 5Y ]		1	0	1	0	0	1	0	-5	0		0	0	0
[ 5Y - 10Y ]		78	0	58	59	0	-1	0	0	0		7	7	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>184</b>	<b>0</b>	<b>162</b>	<b>160</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>-4</b>	<b>0</b>	<b>0</b>	<b>11</b>	<b>11</b>	<b>0</b>	
[ 0 - 3M ]	Denmark	0	0	-8	0	0	-8	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	-3	0	0	-3	0	0	0		0	0	0
[ 1Y - 2Y ]		25	0	25	0	0	25	0	0	0		0	0	0
[ 2Y - 3Y ]		47	0	45	0	0	45	0	0	0		0	0	0
[ 3Y - 5Y ]		10	0	-18	0	0	-18	0	0	0		0	0	0
[ 5Y - 10Y ]		16	0	8	0	0	8	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>99</b>	<b>0</b>	<b>49</b>	<b>0</b>	<b>0</b>	<b>49</b>	<b>0</b>	<b>1</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
[ 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 ]	Finland	3	0	3	0	0	3	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	-5	0	0	-5	4	0	0		0	0	0
[ 1Y - 2Y ]		78	0	51	78	0	-27	17	0	0		1	1	0
[ 2Y - 3Y ]		76	0	15	0	0	15	34	2	0		0	0	0
[ 3Y - 5Y ]		240	0	224	187	0	37	1	2	0		9	9	0
[ 5Y - 10Y ]		155	0	137	26	0	111	305	1	0		2	2	0
[ 10Y - more ]		114	0	107	0	0	107	0	0	0		0	0	0
<b>Total</b>	<b>667</b>	<b>0</b>	<b>533</b>	<b>291</b>	<b>0</b>	<b>242</b>	<b>361</b>	<b>5</b>	<b>0</b>	<b>0</b>	<b>12</b>	<b>12</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	723	0	674	479	0	195	0	0	0		0	0	0
[ 3M - 1Y ]		708	0	542	466	0	76	0	-2	0		5	5	0
[ 1Y - 2Y ]		372	0	-29	255	0	-284	2	-1	0		4	4	0
[ 2Y - 3Y ]		2,808	710	2,223	1,316	0	197	3	-1	0		-1	24	-25
[ 3Y - 5Y ]		830	0	-820	441	0	-1,261	6	-2	0		5	20	-15
[ 5Y - 10Y ]		7,715	0	1,255	4,986	0	-3,850	6	-327	100		-105	169	-274
[ 10Y - more ]		3,494	0	2,735	1,792	0	717	0	0	175		-51	78	-129
<b>Total</b>	<b>16,649</b>	<b>710</b>	<b>6,581</b>	<b>9,735</b>	<b>0</b>	<b>-4,209</b>	<b>17</b>	<b>-332</b>	<b>275</b>	<b>0</b>	<b>-143</b>	<b>300</b>	<b>-443</b>	
[ 0 - 3M ]	Germany	678	0	649	628	0	21	0	0	0		0	0	0
[ 3M - 1Y ]		402	0	372	0	0	372	3	0	0		0	0	0
[ 1Y - 2Y ]		1,751	0	1,017	0	0	1,017	16	0	0		0	0	0
[ 2Y - 3Y ]		1,809	150	1,260	0	0	166	26	-3	0		0	0	0
[ 3Y - 5Y ]		1,294	0	-975	264	0	-1,239	53	-32	0		0	5	-5
[ 5Y - 10Y ]		1,941	0	-1,396	110	0	-1,506	82	-13	0		1	8	-7
[ 10Y - more ]		1,691	0	1,153	0	0	1,153	0	0	0		0	0	0
<b>Total</b>	<b>9,566</b>	<b>150</b>	<b>2,080</b>	<b>1,002</b>	<b>0</b>	<b>-16</b>	<b>181</b>	<b>-48</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>13</b>	<b>-12</b>	
[ 0 - 3M ]	Greece <sup>(5)</sup>	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 ]		5	5	5	0	0	0	15	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	52	0	0		0	0	0
[ 5Y - 10Y ]		0	0	-3	0	0	-3	0	0	0		0	0	0
[ 10Y - more ]		236	0	230	225	0	5	0	0	0		-66	-66	0
<b>Total</b>	<b>241</b>	<b>5</b>	<b>233</b>	<b>225</b>	<b>0</b>	<b>2</b>	<b>67</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-66</b>	<b>-66</b>	<b>0</b>	
[ 0 - 3M ]	Hungary	16	0	16	0	0	16	0	0	0		0	0	0
[ 3M - 1Y ]		86	0	86	29	0	57	0	-2	0		0	1	-1
[ 1Y - 2Y ]		51	0	51	46	0	5	0	-6	0		0	0	0
[ 2Y - 3Y ]		119	50	117	0	0	67	0	7	0		0	0	0
[ 3Y - 5Y ]		9	0	9	0	0	9	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	-13	0	0	-13	0	3	0		0	0	0
[ 10Y - more ]		4	0	3	0	0	3	0	0	0		0	0	0
<b>Total</b>	<b>285</b>	<b>50</b>	<b>270</b>	<b>75</b>	<b>0</b>	<b>145</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>-1</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	-1	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	1	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	-1	0		0	0	0
[ 5Y - 10Y ]		12	0	12	0	0	12	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>12</b>	<b>0</b>	<b>12</b>	<b>0</b>	<b>0</b>	<b>12</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	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	-9	0	0	-9	0	2	0		0	0	0
[ 1Y - 2Y ]		7	0	7	0	0	4	0	0	3		0	0	0
[ 2Y - 3Y ]		0	0	-4	0	0	-4	0	-10	0		0	0	0
[ 3Y - 5Y ]		50	0	40	0	0	20	0	2	20		0	0	0
[ 5Y - 10Y ]		248	0	219	0	0	-29	0	3	255		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>306</b>	<b>0</b>	<b>253</b>	<b>0</b>	<b>0</b>	<b>-18</b>	<b>0</b>	<b>-3</b>	<b>278</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Italy	1,105	0	1,034	0	0	1,034	0	-1	0		0	0	0
[ 3M - 1Y ]		354	0	123	0	0	123	0	-2	0		0	0	0
[ 1Y - 2Y ]		506	0	3	0	0	3	0	-10	0		0	0	0
[ 2Y - 3Y ]		1,196	560	978	259	0	159	1,144	-43	0		-9	-2	-7
[ 3Y - 5Y ]		777	0	531	391	0	140	1,136	25	0		-56	-6	-50
[ 5Y - 10Y ]		7,055	0	5,992	5,901	0	91	62	37	0		-887	-336	-551
[ 10Y - more ]		5,182	0	4,457	4,933	0	-476	0	1	0		-1,157	-327	-830
<b>Total</b>	<b>16,174</b>	<b>560</b>	<b>13,119</b>	<b>11,484</b>	<b>0</b>	<b>1,074</b>	<b>2,343</b>	<b>8</b>	<b>0</b>	<b>0</b>	<b>-2,109</b>	<b>-671</b>	<b>-1,438</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	-1	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	2	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	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>-4</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

Jun-12  
FR013  
BNP PARIBAS

(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 ]		10	0	10	10	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	1	0		0	0	0	0
[ 2Y - 3Y ]		1	0	1	0	0	1	0	-1	0		0	0	0	0
[ 3Y - 5Y ]		1	0	1	0	0	1	0	5	0		0	0	0	0
[ 5Y - 10Y ]		16	0	16	16	0	0	1	-1	0		3	3	3	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>28</b>	<b>0</b>	<b>28</b>	<b>26</b>	<b>0</b>	<b>2</b>	<b>1</b>	<b>4</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>3</b>	<b>0</b>	
[ 0 - 3M ]	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		1	0	1	0	0	1	0	0	0		0	0	0	0
[ 1Y - 2Y ]		5	0	5	5	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 ]		216	0	216	40	0	176	0	0	0		3	3	3	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>221</b>	<b>0</b>	<b>221</b>	<b>45</b>	<b>0</b>	<b>176</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>3</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	41	0	41	0	0	41	0	0	0		0	0	0	0
[ 3M - 1Y ]		4,117	0	4,055	4,000	0	55	124	1	0		8	8	8	0
[ 1Y - 2Y ]		90	0	-52	0	0	-52	45	0	0		0	0	0	0
[ 2Y - 3Y ]		2,329	2,089	2,091	15	-13	0	1,018	1	0		0	0	0	0
[ 3Y - 5Y ]		196	0	176	0	0	176	594	-4	0		0	0	0	0
[ 5Y - 10Y ]		3,605	0	2,736	3,087	0	-351	0	5	0		8	8	8	0
[ 10Y - more ]		172	0	-197	81	0	-278	0	0	0		-4	21	21	-25
<b>Total</b>		<b>10,549</b>	<b>2,089</b>	<b>8,849</b>	<b>7,183</b>	<b>0</b>	<b>-423</b>	<b>1,781</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>12</b>	<b>37</b>	<b>-25</b>	
[ 0 - 3M ]	Norway	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		6	0	6	0	0	6	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	1	0		0	0	0	0
[ 2Y - 3Y ]		408	0	408	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		0	0	-4	0	0	-4	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>414</b>	<b>0</b>	<b>409</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Poland	80	0	80	47	0	33	0	0	0		0	0	0	0
[ 3M - 1Y ]		91	0	88	62	0	26	0	1	0		0	0	0	0
[ 1Y - 2Y ]		29	0	-18	8	0	-26	0	1	0		0	0	0	0
[ 2Y - 3Y ]		349	0	298	309	0	-11	0	-3	0		0	0	0	0
[ 3Y - 5Y ]		282	0	228	250	0	-22	0	1	0		9	9	9	0
[ 5Y - 10Y ]		259	0	248	234	0	14	0	1	0		3	5	5	-2
[ 10Y - more ]		20	0	20	19	0	1	0	0	0		1	1	1	0
<b>Total</b>		<b>1,110</b>	<b>0</b>	<b>943</b>	<b>929</b>	<b>0</b>	<b>14</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>13</b>	<b>15</b>	<b>-2</b>	
[ 0 - 3M ]	Portugal	0	0	0	0	0	0	0	-1	0		0	0	0	0
[ 3M - 1Y ]		19	0	-48	0	0	-48	0	0	0		0	0	0	0
[ 1Y - 2Y ]		184	154	121	0	0	-33	34	-8	149		0	0	0	0
[ 2Y - 3Y ]		19	0	19	0	0	19	13	-8	0		0	0	0	0
[ 3Y - 5Y ]		192	167	167	0	0	0	29	23	159		0	0	0	0
[ 5Y - 10Y ]		304	298	303	0	0	5	0	-4	301		0	0	0	0
[ 10Y - more ]		115	90	115	0	0	25	0	0	100		0	0	0	0
<b>Total</b>		<b>832</b>	<b>709</b>	<b>675</b>	<b>0</b>	<b>0</b>	<b>-34</b>	<b>76</b>	<b>2</b>	<b>709</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

Jun-12  
FR013  
BNP PARIBAS

(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	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		6	0	6	0	0	6	0	0	0		0	0	0
[ 1Y - 2Y ]		5	0	5	0	0	5	0	0	0		0	0	0
[ 2Y - 3Y ]		53	53	53	0	0	0	0	-3	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	3	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>64</b>	<b>53</b>	<b>64</b>	<b>0</b>	<b>0</b>	<b>11</b>	<b>0</b>	<b>0</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 ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		13	0	13	13	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	-2	0	0	-2	0	6	0		0	0	0
[ 3Y - 5Y ]		11	0	11	11	0	0	0	5	0		0	0	0
[ 5Y - 10Y ]		5	0	5	5	0	0	0	-1	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>29</b>	<b>0</b>	<b>27</b>	<b>29</b>	<b>0</b>	<b>-2</b>	<b>0</b>	<b>10</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 ]		7	0	-32	7	0	-39	0	0	0		0	0	0
[ 2Y - 3Y ]		317	62	254	0	0	-62	0	19	0		0	0	0
[ 3Y - 5Y ]		0	0	-118	0	0	-118	0	0	0		0	0	0
[ 5Y - 10Y ]		484	0	348	29	0	319	0	0	0		-1	-1	0
[ 10Y - more ]		0	0	-41	0	0	-41	0	0	0		0	0	0
<b>Total</b>		<b>808</b>	<b>62</b>	<b>411</b>	<b>36</b>	<b>59</b>	<b>0</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>-1</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	341	0	341	4	0	337	0	-3	0		0	0	0
[ 3M - 1Y ]		126	0	20	0	0	20	0	-5	0		0	0	0
[ 1Y - 2Y ]		66	0	-76	0	0	-76	0	2	0		0	0	0
[ 2Y - 3Y ]		72	0	-38	0	0	-38	18	9	0		0	0	0
[ 3Y - 5Y ]		85	0	44	0	0	44	0	-55	0		0	0	0
[ 5Y - 10Y ]		209	0	-101	0	0	-101	0	31	0		0	0	0
[ 10Y - more ]		611	0	465	418	0	47	0	0	0		-189	-58	-131
<b>Total</b>		<b>1,510</b>	<b>0</b>	<b>654</b>	<b>422</b>	<b>0</b>	<b>232</b>	<b>18</b>	<b>-21</b>	<b>0</b>	<b>-189</b>	<b>-58</b>	<b>-131</b>	
[ 0 - 3M ]	Sweden	0	0	-41	0	0	-41	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		132	0	131	0	0	131	0	0	0		0	0	0
[ 2Y - 3Y ]		30	0	29	0	0	29	0	1	0		0	0	0
[ 3Y - 5Y ]		4	0	-65	0	0	-65	0	-1	0		0	0	0
[ 5Y - 10Y ]		7	0	6	0	0	6	0	0	0		0	0	0
[ 10Y - more ]		0	0	-1	0	0	-1	0	0	0		0	0	0
<b>Total</b>		<b>173</b>	<b>0</b>	<b>60</b>	<b>0</b>	<b>60</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	United Kingdom	269	0	269	11	0	258	0	0	0		0	0	0
[ 3M - 1Y ]		827	0	-35	0	0	-35	1	0	0		0	0	0
[ 1Y - 2Y ]		1,668	0	445	1,668	0	-1,223	4	0	0		-5	-5	0
[ 2Y - 3Y ]		0	0	-199	0	0	-199	0	0	0		0	0	0
[ 3Y - 5Y ]		188	0	176	0	0	176	0	1	0		0	0	0
[ 5Y - 10Y ]		491	0	288	0	0	288	0	0	0		0	0	0
[ 10Y - more ]		160	0	-14	0	0	-14	0	0	0		0	0	0
<b>Total</b>		<b>3,602</b>	<b>0</b>	<b>929</b>	<b>1,679</b>	<b>0</b>	<b>-750</b>	<b>6</b>	<b>1</b>	<b>0</b>	<b>-5</b>	<b>-5</b>	<b>0</b>	
<b>TOTAL EEA 30</b>		<b>90,164</b>	<b>9,569</b>	<b>61,103</b>	<b>49,936</b>	<b>0</b>	<b>-2,189</b>	<b>5,195</b>	<b>-402</b>	<b>1,262</b>	<b>0</b>	<b>-2,232</b>	<b>351</b>	<b>-2,583</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).