(in million Euro)

O and the Lange of the CORDO makes	Dec-1	l 1	Jun-12	2	Defendance to CODED and office
Capital position CRD3 rules	Million EUR	% RWA	Million EUR	% RWA	References to COREP reporting
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	9,107		10,083		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	9,204		10,161		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-825		-850 _′		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	28		24		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-157	-0.3%	-319	-0.6%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-26		-169	,,,,,,,,	Total of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/E and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	-25	0.0%	-25	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)	-106	-0.2%	-125	-0.2%	As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	8,950	15.7%	9,764	16.9%	
Of which: ordinary shares subscribed by government	0	0.0%	0	0.0%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	0		0		
Hybrids to be converted into ordinary shares by 31st October 2012	0		0		
New CoCos issued according to EBA Common Term Sheet	0		0		
E) Other Existing government support measures (+)	0	0.0%	0	0.0%	
F) Core Tier 1 including existing government support measures (C+D+E)	8,950	15.7%	9,764	16.9%	
G) Hybrid instruments not subscribed by government	1,589		1,505	,,,,,,,,	Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	10,539	18.5%	11,269	19.5%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	57,037		57,920		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	0		0		
I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios ⁽³⁾ , as of 30th September 2011	-10		-10		
Sovereign capital buffer for exposures in EEA (H+I)	0		0		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	-3,817		-4,551		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures Notes and definitions	-3,817		-4,551		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

⁽¹⁾ The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

⁽³⁾ It includes also possible differences between the book value and the fair value of: (i) direct sovereign exposures in derivatives; (ii) indirect sovereign exposures in the banking and trading book

Composition of RWA

SE086 Svenska Handelsbanken AB (publ)

(in million Euro)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	57,037	57,920
RWA for credit risk	50,022	50,654
RWA Securitisation and re-securitisations	11	7
RWA Other credit risk	50,010	50,647
RWA for market risk	1,240	1,308
RWA operational risk	5,775	5,958
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.

(in million Euro)														
			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity mat	_	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
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[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
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[10Y - more [37	37	37	0	0	0	0	0	0		0	0	0
Total		438	415	426	0	0	11	6	0	84	0	0	0	0

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)		ns and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity ma	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on Sovereign assets	Prudential filter AFS sovereign assets (including the fair	Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
↓	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	(loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts) (+/-) (4)	Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
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	turi			advances in the HTM and Loans and			assets designated at fair value through profit or loss	of which: Financial assets held for trading ⁽²⁾	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities)	(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⁾
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[10Y - more [] 1			1	1	1	0			0	0	0	<i>\(\frac{\frac{1}{2}}\frac{1}{2}\</i>	0	0	0
			1	1	1	0	, and the second	0	0	0				0	0
	Ļ	4		·	0	0			0	0	0	<i>\}}}}</i>	0	0	0
[3M-1Y[0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				<u> </u>	n U	<u>U</u>	 	<u> </u>	0	0	0	\ \///////	0	0	0
[2Y-3Y[] Portugal 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Dortugal		, ,			·			0	0		0	0	0
[3Y-5Y] Portugal 0 0 0 0 0 0 0 0 0 0 0 0	[Fortugal		<u> </u>			· · ·				0		0	0	0
Total		-		<u> </u>		_	· ·				0	<i> </i>	0	0	0
Total 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	e [_	-						•	0	0	0	0	0

			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity materials.	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>		Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
esidual Maturity ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [<u> </u>	0 8	0 8	0	0	0	0	0	0	<i></i>	0	0	0
[2Y - 3Y [Damania	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Romania	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
Total		8	8	8	0	0	0	0	0	0			0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>,,,,,</i> ,,,,,,	0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i>\</i> A	0	0	0
[3Y - 5Y [Slovakia	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0	minner of the second	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	0	<i>/////////////////////////////////////</i>	0	0	0
[3Y - 5Y [[5Y - 10Y [0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
Total		0	0	0	0	0	0	0	0				0	0
[0 - 3M [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[2Y - 3Y [Consis	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Spain	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [1,142	853	1,142	0	0	289	236	0	0	111111111111111111111111111111111111111	0	0	0
[3M - 1Y [609	311	598	0	0	288	45	0	281		0	0	0
[1Y - 2Y [104	104	104	0	0	0	5	0	23	<i>////////</i> ////////////////////////////	0	0	0
[2Y - 3Y [[3Y - 5Y [Sweden	828 451	388 56	80 279	0	0	308 223	<u>11</u> 15	0	301 0		0	0	0
[5Y - 10Y [241	130	145	0	0	14	27	0	0		0	0	0
[10Y - more [1,825	686	1,783	0	0	1,097	22	0	0		0	0	0
Total		5,200	2,528	4,131	0	0	2,219	361	0	605			0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	9 46	0	0	/////// }	0	0	0
[1Y - 2Y [0	0	0	0	0	0	3	0	0		0	0	0
[2Y - 3Y [United Kingdom	0	0	0	0	0	0	1	0	0		0	0	0
[31-51]		U	0	0	0	0	0	19	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	1 0	0	0	Ö	Ö	78	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 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)														
Decideral Meteorites			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short po where there is maturity ma	osition of sovereign debt to sching) ⁽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		Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity	Country		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 ⁽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 [[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>77777777</i> 7	0	0	0
[2Y - 3Y [Austria	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0	0	0	0 0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Bulgaria	0	0	0	0	0	0	0	0	0			0	0
[3Y - 5Y [[5Y - 10Y [3 3 3	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		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>V/////////</i> ///////////////////////////	0	0	0
[2Y - 3Y [[3Y - 5Y [Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0 10	10	0 10	0	0	0	6	0	0		0	0	0
[3M - 1Y [27	27	27	0	0	0	0	0	0	<i>77777777</i>	0	0	0
[1Y - 2Y [[2Y - 3Y [Dancer	0	0	0	0	0 0	0	0	0	0		0	0	0
[3Y - 5Y [Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0 63	0 63	0 63	0	0 0	0	0	0	0	<i>\\\\\\</i>	0	0	0
Total		100	100	100	0	0	0	6	0	0	U	0	0	0
[0 - 3M [[3M - 1Y [3 0	3 0	<u>3</u> 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 [Estonia	0	0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	lack	0	0	0
[0 - 3M [11	11	11	0	0	0	2	0	0		0	0	0
[3M - 1Y [19	19	19	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[1Y - 2Y [[2Y - 3Y [Finland	38 37	27 37	27 37	0	0	0	<u>0</u> 1	0	0	<i>\\\\\\\</i>	0	0	0
[3Y - 5Y [Finland	147	146	146	0	0	0	0	0	85		0	0	0
[5Y - 10Y [[10Y - more [301 18	299 18	301 18	0 0	0	2	0	0	0		0	0	0
Total		571	557	559	0	0	2	4	0	85	0	0	0	0

County C	(in million Euro)														
## COUNTY						ons and write-off exposures	s (long) net of cash short po	_	EXPOSURES IN	EXPOSURES (3)	<u>Memo Item</u>		Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
10 - 10 - 10 14	Residual Maturity ↓			advances in the HTM and Loans and			assets designated at fair value through profit or loss	of which: Financial assets held for trading ⁽²⁾	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities)	fair value hedging contracts)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
10 36 1 14 14 14 14 10 10 10	[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
G M M M M M M M M M	[3M - 1Y [<u> </u>	U	0	·		U	U			0	0	0
10 - 20 14				<u> </u>	Ŭ	U			U	U		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
G - 28 G - 14 G - 15 G -		France		·	Ŭ	<u> </u>	·		0	0	<u> </u>	<i>/////////////////////////////////////</i>	0	0	0
10 - 20 14 14 14 15 16 10 10 10 10 10 10 10	[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
G - 28 G - 14 G - 15 G -				<u> </u>	U	0	·	0	U	0	0	////////	0	0	0
1340 17 1 1 1 1 1 1 1 1			· ·	U	Ŭ	0	ŭ	0	0	0	0			0	0
1340 17 1 1 1 1 1 1 1 1	[3M - 1Y [· ·		0	·	0	0	0			0	0	0
	[1Y - 2Y [0	·		0	U			0	0	0
		Germany		<u> </u>	· ·	0	·	V	U	U		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
				<u> </u>		·	_			U		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
1381-171 1381-172 1381-172 14110 1381-172 14110	[10Y - more [20	20	20	0		0	0	0	0		0	0	0
SY - SY						0	ŭ		U	0	0			0	0
SY - SY				<u> </u>	U	0	<u> </u>		0	0	0	<i>\</i>	0	0	0
SY - SY SY SY SY SY SY SY				0	0	0	<u> </u>		0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
SY-10YI 10	[2Y - 3Y [Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
Total		Greece		0	0	0	 	0	0	0	0	<i>\</i>	0	0	0
Total				<u> </u>		0	 		<u> </u>	0	<u> </u>	////////	U	0	0
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Octal O		Llungon,		· ·	· ·	0	·		0	0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Otal O	[3Y - 5Y [Hungary	0	0	0	0	0	0	0	0	0		0	0	0
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Total			0	0	0	0	0	0	0	0	0		0	0	0
Total				+	U	0	<u> </u>	<u> </u>	0	0	l—		0	0	0
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Total		lceland			Ŭ	<u> </u>	·		0	<u> </u>		<i>/////////////////////////////////////</i>	0	0	0
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[3M-1Y] 0 </td <td></td> <td></td> <td>Ü</td> <td>0</td> <td>0</td> <td>0</td> <td>ŭ</td> <td>ŭ</td> <td>0</td> <td>0</td> <td>0</td> <td>111111111111111111111111111111111111111</td> <td>0</td> <td>0</td> <td>0</td>			Ü	0	0	0	ŭ	ŭ	0	0	0	111111111111111111111111111111111111111	0	0	0
[1Y-2Y] 0 </td <td></td> <td></td> <td></td> <td><u> </u></td> <td>U</td> <td>0</td> <td><u> </u></td> <td></td> <td>0</td> <td>0</td> <td>l— -</td> <td><i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i></td> <td>0</td> <td>0</td> <td>0</td>				<u> </u>	U	0	<u> </u>		0	0	l— -	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y-3Y] Italy 0 <th< td=""><td>[1Y - 2Y [</td><td></td><td></td><td>0</td><td>0</td><td>0</td><td>·</td><td></td><td>0</td><td>0</td><td>0</td><td></td><td>0</td><td>0</td><td>0</td></th<>	[1Y - 2Y [0	0	0	·		0	0	0		0	0	0
13T - 3T		Italy		+ <u>*</u>	, ,	·	'		0	0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				+ <u>*</u>		<u> </u>	'		0	0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
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[0-3M[[0-3M[1	1	1	0	 	U	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3M-1Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				<u> </u>	U	0	·		0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y-3Y[Latvia 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Lotvio				·	·			0	0		0	0	0
[3Y-5Y] Latvia 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	[3Y - 5Y [Lalvia		<u> </u>		<u> </u>					0		0	0	0
Total				· · · · · · · · · · · · · · · · · · ·	-	<u> </u>	· ·				0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			1	1	1						0	0	0	0	0

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)		ns and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity materials.	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
v v v v v v v v v v v v v v v v v v v	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <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 [[1Y - 2Y [1	0	0	0	0	0	0	0	0	0	/////////////////////////////////////	0	0	0
[2Y - 3Y [Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [2.0011.01101.0111	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [<u> </u>	0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [[3M - 1Y [<u> </u>	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 [Lithuania	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 [Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [73	73	73	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [-	0	0	0	0	0 0	0	0	0	0	<i>\</i>	0	0	0
[2Y - 3Y [Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Edizembodig	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [1	0	0	0	0	0	0	0	0	0		0	0	0
Total		73	73	73 0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [1	0	0 0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Malta	0	0 0	0	0	0	0	0	0	0	/////////////////////////////////////	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	7/////	0	0	0
[0 - 3M [7	7	7	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Nemenands	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [1	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		7	7	7	0	0	0	0	0	0			0	0
[0 - 3M [[3M - 1Y [1	240 230	1	240 165	0	0	240 163	0	0	0		0	0	0
[1Y - 2Y [3	3	3	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Norway	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y []	1	1	1	0	0	0	0	0	0		0	0	0
[10Y - more [Total		46 521	46 52	46 456	0	0	0 403	0	0	0	U	U	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [1	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Poland	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 [1	1	1	1	0	0	0	0	0	0		0	0	0
Total		1	1	1	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [1	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Portugal	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total	l	0	0	0	0	0	0	0	0	0	K///////	0	0	0
i Ulai		U	U	U	U	U	U	U	U	U	U	U	U	U

			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity materials.	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
sidual Maturity ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [<u> </u>	5	5	0	0	0	0	0	0	/////////////////////////////////////	0	0	0
[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[3Y - 5Y [Romania	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
Total		5	5	5	0	0	0	0	0	0			0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[3Y - 5Y [Slovakia	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	7//////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Slovenia	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 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Spain	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	<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
[0-3M[356	231	346 547	0	0	115 127	36	0	0	<i>\</i>	0	0	0
[3M - 1Y [[1Y - 2Y [595 1,085	420 455	1,081	0	0	626	7	0	285 329	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Sweden	28	28	28	0	0	0	4	0	0		0	0	0
[3Y - 5Y [Oweden	408	98	125	0	0	27	18	0	0	<i>\\\\\\\</i>	0	0	0
[5Y - 10Y [[10Y - more [1,083 539	86 484	954 529	0	0	868 45	20 17	0	0		0	0	0
Total		4,094	1,802	3,610	0	0	1,808	106	0	61.1			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 4	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
1 2 2 2 1	Linitad Kinasis	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [United Kingdom	0	0	0	0	0	0	2	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
10Y - more [Total		0	0	0	0	0	0	6	0	0	111111111111111111111111111111111111111	0	0	0

Notes and definitions

- (1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments
- (4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.
- (5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).