Capital position CRD3 rules	31/12/2	012	30/06/2	2013	References to COREP reporting
Capital position CRD3 fules	Million EUR	% RWA	Million EUR	% RWA	References to COREF reporting
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u> ) (+)	15,137		15,886		COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares
Of which: adjustment to valuation differences in other AFS assets (1) (-/+)	14		5		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-437		-480		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-202		-269		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)	14,700	12.1%	15,407	13.3%	
Of which: ordinary shares subscribed by government	940		940		Paid up ordinary shares subscribed by government
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		EBA/REC/2011/1
E) Other Existing government support measures (+)	0		0		
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	14,700	12.1%	15,407	13.3%	
G) Hybrid instruments not subscribed by government	997		1,000		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 subscribe by government
H) Tier 1 Capital (F+G)	15,697	12.9%	16,407	14.2%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
I) RWA	121,506		115,625		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0		Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	5		5		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	253		207		Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	0		0		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	7,400		1,600		Articles 381 to 386 of CRR

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.

Explanatory footnotes

As prescribed by the 2013 EU-wide Transparency Exercise guidelines, "of which IRB provisions shortfall and IRB equity expected losses amounts (before tax)" includes the amount actually deducted from Tier 1 capital (not from both Tier 1 and Tier 2).

2. CREDIT RISK as of 31 December 2012

		LTM 0/ ** /6		Expo	sure values (as o	f 31/12/2012	2) **				RWA (as of 31/	12/2012) **				Value adju	stments and provis	sions (as of 3	31/12/2012) **	
couterparty countries		LTV % ** (as of 31/12/2012)	F-IRE	В	A-IRB		STA		F-IRE	В	A-IRE	3	STA		F-IRE	В	A-IRB		STA	,
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted De	efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		-	-	45,966	-	-	-	-	-	683	-	-	-		-		-		
	Institutions			-	-	-	16,162		-	-		-	5,482	-		-		-		
	Corporates		-	-	72,606	6,305	24,769		-	-	32,507	4,810	23,777	-		-		3,674		
	Corporates - Of Which: Specialised Lending		-	-	10,767		2,736		-		4,330	-	2,455	- //		-		-		
	Corporates - Of Which: SME		-	-	27,460	2,923	2,858	-	-		11,263	1,892	2,663	- //		-		1,324		
	Retail		-	-	177,446	2,395	4,416	-	-		22,669	3,560	1,336	-		-		569		
	Retail - Secured on real estate property	81.7%	-	-	159,062	1,583	2,752		-	-	15,268	1,792	606	-		-		198		
	Retail - Secured on real estate property - Of Which: SME	64.4%		-	3,054	184	24			-	1,074	5	26	- ///		-				
ABN AMRO BANK NV	Retail - Secured on real estate property - Of Which: non-SME	81.7%	-	-	156,008	1,399	2,728	-	-	-	14,194	1,787	580	- 🛭		-		198		
	Retail - Qualifying Revolving			-	6,594	225			-	-	1,900	956	-	- //		-		110		-
	Retail - Other Retail		-	-	11,790	587	1,664	-	-	-	5,501	812	730	- ///		-		261		
	Retail - Other Retail - Of Which: SME		-	-	5,230	414	414	-	-	-	3,449	544	314	- //		-		245		
	Retail - Other Retail - Of Which: non-SME		-	-	6,560	173	1,250	-	-	-	2,052	268	416	- //		-		16		
	Equity		-	-	845	-	-	-	-	-	1,789	-	-	- //		-		- [		
	Securitisation		-	-	2,812	-	-	-	-	-	229	-	-	-		-		21		
	Other non-credit obligation assets		-	-	1,593	-	4,728	-	-	-	1,586	-	1,977	-		-		-		
	TOTAL		0	0	301,268	8,700	50,075	0	0	0	59,463	8,370	32,572	0	-	0	495	4,264	-	ε
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-		-		_		-	- //		-		- /		

Notes and definitions
Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
As explained in the Guidelines

		LTV 0/ ** /		Exp	osure values (as	of 31/12/2012)					RWA (as of 31/12/	/2012) **				Value adjus	tments and prov	isions (as o	31/12/2012) **	
nterparty Country <sup>(1)</sup>		LTV % ** (as of 31/12/2012)	F-IRB		A-IRE		STA		F-IRB		A-IRB		STA		F-IRI	3	A-IR	3	STA	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted D	efaulted	Non-defaulted E	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		-	-	37,542	-	-	-	-	-	608	-	-	-		-		-		
	Institutions		-	-	-	-	3,912		-		-	-	1,369	-		-		-		
	Corporates		-	-	45,017	4,321	16,129		-		20,124	2,649	16,381	-		-		2,487		
	Corporates - Of Which: Specialised Lending		-		10,767	-	2,736		-		4,330	-	2,455			-				
	Corporates - Of Which: SME		-		24,431	2,657	2,609		-		10,134	1,695	2,456			-				
	Retail		-	-	177,379	2,395	4,416	-	-		22,669	3,560	1,336	-		-		569		
	Retail - Secured on real estate property	81.7%	-		158,999	1,583	2,752		-	-	15,268	1,792	606					198		
	Retail - Secured on real estate property - Of Which: SME	64.4%	-		3,054	184	24		-		1,074	5	26			-				
	Retail - Secured on real estate property - Of Which: non-SME	81.7%			155,945	1,399	2,728		-		14,194	1,787	580			-		198		á
Netherlands	Retail - Qualifying Revolving		-	-	6,594	225	-	-	-	-	1,900	956	-	-		-		110		
	Retail - Other Retail				11,786	587	1,664		-		5,501	812	730			-		261		
	Retail - Other Retail - Of Which: SME				5,230	414	414		-		3,449	544	314			-		245		á
	Retail - Other Retail - Of Which: non-SME		-		6,556	173	1,250	-	-	-	2,052	268	416	-		-		16		
	Equity		-		316	-	-	-	-	-	600	-	-			-		-		
	Securitisation		-	-	2,812				-	-	229	-	-	-		-		21		
	Other non-credit obligation assets		-	-	1,318	-	4,023	-	-	-	1,084	-	1,119	-		-		-		
	TOTAL		0	0	264,384	6,716	28,480	0	0	0	45,314	6,209	20,205	0	-	0	470	3,077	-	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-			-	-	-	-	-	-		-		-		

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

Exposure values (as of 31/12/2012) \*\* RWA (as of 31/12/2012) \*\* Value adjustments and provisions (as of 31/12/2012) \*\* LTV % \*\* (as of 31/12/2012) STA STA Counterparty Country (1) F-IRB A-IRB F-IRB A-IRB F-IRB A-IRB STA Non-defaulted Defaulted Non-defaulted Non-defaulted Non-defaulted Defaulted Non-defaulted Non-defaul Central banks and central governments 2,562 nstitutions 2,280 516 Corporates 3,655 210 383 1,970 249 352 88 3 Corporates - Of Which: Specialised Lending Corporates - Of Which: SME 1.425 101 591 61 Retail Retail - Secured on real estate property 0.0% Retail - Secured on real estate property - Of Which: SME 0.0% Retail - Secured on real estate property - Of Which: non-SME 0.0% France Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Equity Securitisation Other non-credit obligation assets 99 108 86 93 0 6,318 2,771 0 0 2,056 249 961 0 0 88 TOTAL 0 210

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

Securitisation and re-securitisations positions deducted from capital \*

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA 
\*\* As explained in the Guidelines

		1 = 1 0 0 0 0 0 0	Ex	posure values (as	of 31/12/2012)				RWA (as of 31/12/2012) **			Value adjustments and prov	risions (as of 31	/12/2012) **	
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB	A-IRI	3	STA		F-IRB	A-IRB	STA	F-IRE	B A-IR	В	STA	
			Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted I	Non-defaulted De	efaulted
	Central banks and central governments			1,070	-	-	-					-	-		-
	Institutions				-	343	-			159 -		-	-		-
	Corporates			2,088	317	398	-		567 152	398 -		-	200		-
	Corporates - Of Which: Specialised Lending				-	-						- /////////////////////////////////////	- //		-
	Corporates - Of Which: SME			410	45	219			147 38			-	- //		-
	Retail		-		-	-	-					-	-		-
	Retail - Secured on real estate property	0.0%			-	-	-					-	-		-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-	-					-	-		-
6.1.1	Retail - Secured on real estate property - Of Which: non-SME	0.0%			-	-						-	- 1		
Belgium	Retail - Qualifying Revolving				-	-	-					-	- 1/2		-
	Retail - Other Retail				-	-	-					-	-		-
	Retail - Other Retail - Of Which: SME				-	-	-					-	- //		
	Retail - Other Retail - Of Which: non-SME				-	-	-					-	- 1/2		-
	Equity				-	-						-	- 1		-
	Securitisation				-							-	-		-
	Other non-credit obligation assets		-	. 15	-	144	-		192 -	34 -		-	-		-
	TOTAL		0 0	3,173	317	885	0	0 0	759 152	591 0	-	0 1	200	-	0
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-					-	- //		-

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

				Exp	oosure values (as	of 31/12/2012)					RWA (as of 31/	12/2012) **				Value adjus	tments and provi	isions (as of 31/12/2	2012) **
unterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	≀В	A-IRI	3	STA		F-IRE	3	A-IRE	3	STA		F-IRE	3	A-IRE	ş.	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-	defaulted Defaulte
	Central banks and central governments		-	-	185	-	-	-	-	-	-	-	-	-		-		-	
	Institutions		-	-	-	-	2,826	-	-	-	-	-	1,088	-				-	
	Corporates		-	-	1,543	103	1,669	-	-	-	502	198	1,581	-				32	
	Corporates - Of Which: Specialised Lending		-	-	-	-	-		-		-		-					- ///////	
	Corporates - Of Which: SME		-		120	29	1	-	-	-	44	81	1	-		-		- ///////	
	Retail		-	-	-	-	-	-		-			-	-		-		-	
	Retail - Secured on real estate property	0.0%		-	-	-		-	-	-	-	-	-	-				- /////	
	Retail - Secured on real estate property - Of Which: SME	0.0%		-	-	-		-	-	-	-	-	-	-				-	
United Kingdom	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-			-			-	-	-	-	-		-		- ///////	
Officed Kingdom	Retail - Qualifying Revolving		-	-	-	-	-		-	-	-	-	-	-		-		<i>///////</i>	
	Retail - Other Retail		-	-	-	-		-		-		-		-		-		-	
	Retail - Other Retail - Of Which: SME		-	-		-				-		-	-	-		-		- ///////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-			-		-	-	-		-		- ///////	
	Equity		-		-	-	-	-	-	-	-		-	-		-		- ///////	
	Securitisation		-	-	-	-	-		-				-					- ///////	
	Other non-credit obligation assets		-	-		-	-	-	-	-	7	-	15	-		-		-	
	TOTAL		0	0	1,728	103	4,495	0	0	0	509	198	2,684	0	-	0	6	32	- 0
	Securitisation and re-securitisations positions deducted from capital *		-		-	-		-	-	-	-	-	-	-		-		- //////	

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

\*\* As explained in the Guidelines

				Ехр	osure values (as	of 31/12/201	2) **			RWA (as of 31/12/2012) **			Value adjustments and pro	visions (as o	f 31/12/2012) **	
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRI	3	A-IR	В	STA		F-IRB	A-IRB	STA	F-IRI	B A-II	≀В	ST	Α
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	1,703	-	-	-	-	- 75 -			-	-		-
	Institutions		-	-		-	847	-	-		273 -		-	-		-
	Corporates		-		1,192	51	256	-	-	- 546 32	437 -		-	7		1
	Corporates - Of Which: Specialised Lending		-		-	-	-		-				- /////////////////////////////////////	-		-
	Corporates - Of Which: SME			-	52	11	17		-	- 44 11	17 -		- /////////////////////////////////////	-		-
	Retail		-		2	-	-	-	-				-	-		-
	Retail - Secured on real estate property	105.8%	-		-	-	-	-	-				-	-		-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-		-	-	-	-				-	-		-
Germany	Retail - Secured on real estate property - Of Which: non-SME	0.0%											- /////////////////////////////////////	-		-
Germany	Retail - Qualifying Revolving		-	-	-	-	-	-	-				-	-		-
	Retail - Other Retail		-	-	2	-	-	-	-				-	-		-
	Retail - Other Retail - Of Which: SME			-		-		-	-				-	-		-
	Retail - Other Retail - Of Which: non-SME		-	-	2	-	-	-	-				-	-		-
	Equity		-		-	-	-	-	-				- /////////////////////////////////////	-		-
	Securitisation		-	-	-	-	-	-	-				-	-		-
	Other non-credit obligation assets		-	-	22	-	265	-	-	- 16 -	140 -		-	-		-
	TOTAL		0	0	2,919	51	1,368	0	0 0	637 32	850 0	-	0	7	-	1
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-	-	-				-	-		-

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

				Exp	oosure values (as	of 31/12/201	12) **			RWA (as	of 31/12/2012) *				Value adjustment	s and provisions (a	s of 31/12/2012) **	
terparty Country <sup>(1)</sup>		LTV % ** (as of 31/12/2012)	F-IRI	В	A-IR	В	STA		F-IRB		A-IRB	STA	١	F-IRB		A-IRB	ST	TA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defau	Ited Non-defa	ilted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non	-defaulted Default	ed Non-defaulted	Default
	Central banks and central governments		-	-	12	-	-	-	-	-	-	-	-		-		-	
	Institutions				-	-	368		-	-	-	138	-		-		-	
	Corporates				2,900	29	513		-	-	918 2	512	-		-		-	
	Corporates - Of Which: Specialised Lending				-		-		-	-	-	-			- //////		-	
	Corporates - Of Which: SME				35	6	-		-	-	14	6 -			- //////		-	
	Retail		-	-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property	0.0%		-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%			-	-	-		-	-	-		-		-		-	
Switzerland	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-		-	-			-	-	-		-		- //////		-	
	Retail - Qualifying Revolving		-		-		-		-	-	-	-	-		-		-	
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Other Retail - Of Which: SME				-	-		-	-	-	-				- //////		-	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-		- //////		- /////////////////////////////////////	
	Equity		-		-	-	-		-	-		-	-		-		-	
	Securitisation		-		-		-	-	-	-	-	-	-		- //////		- /////////////////////////////////////	
	Other non-credit obligation assets				5	-	-		-	-	5		-		-		-	
	TOTAL		0	0	2,917	29	881	0	0 0		923 2	650	0	-	0	- 0		(
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-		- /////		-	

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA \*\* As explained in the Guidelines

				Ехр	osure values (as	of 31/12/201	2) **			RWA (as of 31	/12/2012) **				Value adjus	tments and provi	sions (as of 31/1	12/2012) **	
party Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IR	В	STA	F-IR	В	A-IR	В	STA	<b>\</b>	F-IR	В	A-IRE	;	STA	À
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted No	on-defaulted	Default
	Central banks and central governments		-	-	1,130	-		-	-	-	-	-	-		-		- ////		
	Institutions		-	-	-	-	53 -	-	-		-	11	-		-		- ////		
	Corporates				108	-	2 -	-	-	28	-	2	-		-		- ////		
	Corporates - Of Which: Specialised Lending		-		-	-		-	-	-		-	-		-		-		
	Corporates - Of Which: SME		-	-	5	-		-	-	2	-	-	-		-		- ////		
	Retail		-	-	-	-		-	-	-	-	-	-		-		- ///		
	Retail - Secured on real estate property	0.0%	-	-	-	-		-	-	-	-	-	-		-		- ////		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-		-	-	-		-			-		-		
Austria	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-		-	-		-	-	-		-			-		-		
	Retail - Qualifying Revolving		-		-			-		-		-			-		- ////		Ξ
	Retail - Other Retail		-	-	-	-		-	-	-	-	-	-		-		- ////		
	Retail - Other Retail - Of Which: SME				-			-	-		-	-					- /////		
	Retail - Other Retail - Of Which: non-SME		-	-	-				-	-		-			-		- ////		
	Equity		-	-	-	-		-	-	-	-	-	-		-		- /////		
	Securitisation		-	-	-	-		-	-	-	-	-	-		-		- /////		
	Other non-credit obligation assets		-	-	-	-		-	-	-	-	-	-		-		-		_
	TOTAL		0	0	1,238	0	55 0	0	0	28	0	13	0	-	0		0	-	
	Securitisation and re-securitisations positions deducted from capital *		-		-	-		-		-		-	-		-		- /////		

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

				Exp	oosure values (as of 31/12/201	2) **				RWA (as of 31	/12/2012) **		Value	adjustments and pro	ovisions (as o	f 31/12/2012) **	
ounterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRE	В	A-IRB	STA		F-IRE		A-IR	В	STA	F-IRB	A-II	RB	STA	
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defa	ulted Non-defaulted	d Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	75 -	-	-	-	-	-	-	-	-	-	-		
	Institutions		-			264	-	-	-	-	-	42	-	-	-		
	Corporates		-		636 -	187	-	-	-	463	-	471	-	-	10		
	Corporates - Of Which: Specialised Lending		-			-		-		-			- (////////////////////////////////////	- (////////////////////////////////////	-		
	Corporates - Of Which: SME		-		35 -	-		-		12			- /////////////////////////////////////	- /////////////////////////////////////	-		
	Retail		-	-		-	-	-	-	-	-		-	-	-		
	Retail - Secured on real estate property	0.0%	-			-	-	-	-	-	-	-	-	-	-		
	Retail - Secured on real estate property - Of Which: SME	0.0%				-	-	-	-		-		-	-	-		
Norway	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-			-			-				- /////////////////////////////////////	-	-		
Horway	Retail - Qualifying Revolving		-	-		-		-	-	-	-		- (////////////////////////////////////	-	-		
	Retail - Other Retail		-	-		-	-	-	-	-	-		-	-	-		
	Retail - Other Retail - Of Which: SME					-			-				- /////////////////////////////////////	- /////////////////////////////////////	-		
	Retail - Other Retail - Of Which: non-SME		-	-		-			-	-	-		- /////////////////////////////////////	- (////////////////////////////////////	-		
	Equity		-			-		-	-	-			-	-	-		
	Securitisation		-			-	-	-	-	-			-	-	-		
	Other non-credit obligation assets		-		1 -	-	-	-	-	-	-	106	-	-	-		
	TOTAL		0	0	712 0	451	0	0	0	463	0	619 0	-	0	3 10	-	0
	Securitisation and re-securitisations positions deducted from capital *		-			-	-	-	-		-		-	-	-		

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA \*\* As explained in the Guidelines

			Ехр	osure values (as of 31/	12/2012) **			RWA (as of 31/12/2012) **		Valu	ue adjustments and provisio	ns (as of 31/12/2012) **
ounterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB	A-IRB	STA	١	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defa	ulted Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted De	faulted Non-defaulted D	efaulted Non-defaulted Defaulte
	Central banks and central governments			22		-					-	-
	Institutions			-	- 317	-			65 -		-	-
	Corporates			324	- 374	-		113 -	371 -		-	2
	Corporates - Of Which: Specialised Lending			-		-		-			-	-
	Corporates - Of Which: SME			34	- 5	-		8 -	5 -		- (////////////////////////////////////	-
	Retail			-	-	-					-	-
	Retail - Secured on real estate property	0.0%		-	-	-					-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%		-		-					-	-
Luxembourg	Retail - Secured on real estate property - Of Which: non-SME	0.0%		-	-						-	-
	Retail - Qualifying Revolving			-		-					-	-
	Retail - Other Retail			-		-					-	-
	Retail - Other Retail - Of Which: SME			-	-						-	-
	Retail - Other Retail - Of Which: non-SME			-							-	-
	Equity			-	-	-					-	-
	Securitisation			-		-					-	-
	Securitisation Other non-credit obligation assets			25	- 49	-		105 -	17 -		-	-
	TOTAL		0 0	371	0 740	0	0 0	218 0	453 0	-	0 -	2 - 0
	Securitisation and re-securitisations positions deducted from capital *			-							- /////////////////////////////////////	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\*\*Refers to the part of Securifization exposure that is deducted from capital and is not included in RWA

\*\*\*As explained in the Guidelines

2. CREDIT RISK as of 31 December 2012

				Exp	oosure values (as of 31/12/201	2) **				RWA (as of 31	1/12/2012) **		Value	adjustments and pro	visions (as of	31/12/2012) **	
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IRB	STA		F-IRE	3	A-IF	tB	STA	F-IRB	A-I	IRB	STA	
		,	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defa	ilted Non-defaulted	d Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	615 -	-	-	-	-	-	-			-	-		
	Institutions		-			11		-		-		2 -		-	- 1		
	Corporates		-	-		31	-		-		-	31 -		-	-		
	Corporates - Of Which: Specialised Lending		-					-	-	-				-	- 1		
	Corporates - Of Which: SME		-	-		-		-		-	-			-	-		
	Retail		-			-		-		-				-	<i>-</i>		
	Retail - Secured on real estate property	0.0%	-	-		-	-		-		-			-	-		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-			-				-	-			-	-		
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-			-		-	-	-				- /////////////////////////////////////	<i></i>		
Finland	Retail - Qualifying Revolving		-	-		-	-	-	-	-	-			-	- 1		
	Retail - Other Retail		-	-	-	-	-		-					-	-		
	Retail - Other Retail - Of Which: SME		-			-		-	-	-				- /////////////////////////////////////	-		
	Retail - Other Retail - Of Which: non-SME		-			-		-	-	-				- /////////////////////////////////////	<i>-</i>		
	Equity		-	-	-	-	-	-	-	-	-			-	-		
	Securitisation		-	-		-	-	-	-	-	-			-	-		
	Other non-credit obligation assets		-	-		-	-	-	-	-	-			-	-		
	TOTAL		0	0	615 0	42	0	0	0	0	0	33 0			- o	-	0
	Securitisation and re-securitisations positions deducted from capital *		-				-	-		-				-	-		

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\*Refers to the part of Securifization exposure that is deducted from capital and is not included in RWA

\*\*As explained in the Guidelines

		LTV 0/ ** /6		Expo	osure values (as of	30/06/201	3) **				RWA (as of 30/	06/2013) **				Value adjus	tments and provis	sions (as of 30	0/06/2013) **	
couterparty countries		LTV % ** (as of 30/06/2013)	F-IRI	В	A-IRB		STA		F-IRE	3	A-IRE	3	STA		F-IRE	3	A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted E	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted D	efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments			-	45,393	-	-	-	-	-	579	-	-	-		-		-		-
	Institutions				19,423	21	2,305			-	6,943	52	1,370	-				6		-
	Corporates			-	87,347	5,650	7,123		-	-	40,022	4,478	6,262	-		-		3,006		50
	Corporates - Of Which: Specialised Lending		-	-	12,115	-	150		-	-	4,526	-	150	-				-		-
	Corporates - Of Which: SME				29,152	2,821	401	-	-	-	12,359	1,892	396	-				1,200		1
	Retail				175,694	2,580	2,904		-	-	21,649	3,995	1,182					626		1
	Retail - Secured on real estate property	83.7%		-	158,359	1,714	1,487		-	-	15,071	2,950	366	-		-		237		1
	Retail - Secured on real estate property - Of Which: SME	63.9%			2,749	193	26			-	1,025	3	26					94		
ABN AMRO BANK NV	Retail - Secured on real estate property - Of Which: non-SME	81.7%	-	-	155,610	1,521	1,461	-	-	-	14,046	2,947	340	-		-		143		-
	Retail - Qualifying Revolving				6,989	243				-	2,707	631	-	-				117		
	Retail - Other Retail			-	10,346	623	1,417	-			3,871	414	816			-		272		
	Retail - Other Retail - Of Which: SME				5,115	457				-	2,815	237	69	-				270		
	Retail - Other Retail - Of Which: non-SME		-	-	5,231	166	1,138	-	-	-	1,056	177	747			-		2		
	Equity		-	-	877	-	-	-	-	-	1,750	-	-	-		-		1		-
	Securitisation		-	-	2,663	-	-	-	-	-	302	-	-	-		-		27		-
	Other non-credit obligation assets		-	-	1,463		4,655	-	-	-	1,527	-	2,350	-		-		-		-
	TOTAL		0	0	332,860	8,251	16,987	0	0	0	72,772	8,525	11,164	0		0	596	3,666	-	51
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-		-		-		-	-				-		

Notes and definitions

Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

"As explained in the Guidelines

		LTV % ** (as of		Exp	osure values (as o	of 30/06/2013	) <del>**</del>				RWA (as of 30/06/	2013) **				Value adjust	tments and provi	isions (as of	30/06/2013) **	
unterparty Country (1)		30/06/2013)	F-IRB		A-IRB	3	STA		F-IRB		A-IRB		STA		F-IRI	В	A-IRE	3	ST	ΓA
			Non-defaulted [	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted De	efaulted	Non-defaulted E	efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		-	-	31,906	-	-	-	-	-	579	-	-	-		- '		-		
	Institutions		-	-	3,994	-	533		-		404	52	-	-		-		6		
	Corporates		-	-	53,472	4,675	4,595		-		33,799	3,676	4,148	-		-		2,654		
	Corporates - Of Which: Specialised Lending				12,115	-	150		-	-	4,526		150			- '				1
	Corporates - Of Which: SME				24,728	2,538	361		-		10,400	1,680	356			- '		1,177		
	Retail		-		175,682	2,580	2,904	-	-	-	21,649	3,995	1,182	-		- '		626		
	Retail - Secured on real estate property	84.0%	-		158,349	1,714	1,487		-	-	15,071	2,950	366	-		- '		237		
	Retail - Secured on real estate property - Of Which: SME	64.0%			2,749	193	26		-		1,025	3	26			- '		94		
	Retail - Secured on real estate property - Of Which: non-SME	82.0%	-		155,600	1,521	1,461		-	-	14,046	2,947	340					143		
Netherlands	Retail - Qualifying Revolving		-	-	6,989	243		-	-	-	2,707	631	-			. '		117		
	Retail - Other Retail		-		10,344	623	1,417	-	-	-	3,871	414	816			-		272		
	Retail - Other Retail - Of Which: SME		-		5,115	457	279		-	-	2,815	237	69					270		
	Retail - Other Retail - Of Which: non-SME		-		5,229	166	1,138	-	-	-	1,056	177	747			<u> </u>		2		Á
	Equity		-	-	505	-		-	-	-	600	-	-			. '		-		
	Securitisation		-	-	2,663			-	-		302	-	-	-		- '		27		
	Other non-credit obligation assets		-	-	1,188	-	2,877		-	-	1,032	-	1,402	-		-		-		
	TOTAL		0	0	269,410	7,255	10,909	0	0	0	58,365	7,723	6,732	0	-	0	578	3,313	-	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-		-	-	-		-	-		-		-		

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

				Exp	oosure values (as	of 30/06/201	3) **				RWA (as of 30/	06/2013) **				Value adjust	ments and provis	ions (as of 3	0/06/2013) **	
unterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IR	В	STA	<b>\</b>	F-IRI	В	A-IRI	3	ST.	4	F-IRI	3	A-IRB		STA	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		-	-	3,717	-	-	-	-	-	-	-	-	-		-		-		
	Institutions			-	2,193	-	2	-	-	-	1,244	-	1	-		-		-		
	Corporates			-	3,840	296	247	-	-	-	1,819	296	235	-		-		80		
	Corporates - Of Which: Specialised Lending		-		-		- 10	-	-		-	-	-	-		-		- /		<b></b>
	Corporates - Of Which: SME  Retail			-	1,520	84	- 10	-	-	-	589	42	10	-		-		-		
	Retail - Secured on real estate property	0.0%	-	-	-	-		-	-	-		-	-	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		
France	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-		-		-		-	-		-	-	-		-		-		
	Retail - Qualifying Revolving  Retail - Other Retail			-				-		-				-		-		-		
	Retail - Other Retail - Of Which: SME			-	-	-	-		-		-		-			-		-		
	Retail - Other Retail - Of Which: non-SME			-	-	-	-	-	-	-		-	-	-		-		-		
	Equity			-	-	-		-	-	-		-	-	-		-		-		<b>—</b>
	Securitisation Other non-credit obligation assets		-	-	- 88	-	164	-	-	-	83		121	-		-		-		
	TOTAL		0	0	9,838	296	413	0	0	0	3,146	296	357	0	-	0	1	80	-	
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-		-		-		-			-		- //		

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA 
\*\* As explained in the Guidelines

		1500000		Exp	osure values (as	of 30/06/201	3) **			RWA (as of 30	/06/2013) **				Value adjus	stments and provi	isions (as of 30/06/2013) **	
unterparty Country <sup>(1)</sup>		LTV % ** (as of 30/06/2013)	F-IRE	В	A-IRE	3	STA	F-IRI	В	A-IR	В	STA		F-IRE	;	A-IRE	3 S	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defaulted	d Defaulte
	Central banks and central governments		-	-	-	-		-	-	-	-	-	-		-		-	
	Institutions		-	-	305	-	145 -	-	-	305	-	449	-		-		-	
	Corporates		-		709	73	181 -	-	-	708	73	181	-		-		87	
	Corporates - Of Which: Specialised Lending		-		-					-		-					- /////////////////////////////////////	
	Corporates - Of Which: SME		-		474	47			-	131	41		-				-	
	Retail		-	-	-	-		-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property	0.0%	-	-		-			-	-	-	-	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-			-	-	-	-	-	-				-	
Belgium	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-		-			-	-		-						-	
beigium	Retail - Qualifying Revolving		-	-	-			-	-	-	-	-					-	
	Retail - Other Retail		-	-	-				-		-	-	-		-		-	
	Retail - Other Retail - Of Which: SME		-		-				-	-	-		-				-	
	Retail - Other Retail - Of Which: non-SME		-	-	-			-	-	-	-	-					-	
	Equity		-	-	-	-		-	-	-	-	-			-		- /////////////////////////////////////	
	Securitisation		-		-			-	-	-	-	-					-	
	Other non-credit obligation assets		-	-	22	-	79 -	-	-	189	-	17	-		-		-	
	TOTAL		0	0	1,036	73	405 0	0	0	1,202	73	647	0	-	0	-	87 -	- (
	Securitisation and re-securitisations positions deducted from capital *		-		-	-		-	-	-	-	-	-		-		-	

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

				Exp	oosure values (as	of 30/06/201	3) **				RWA (as of 30)	/06/2013) **				Value adjustmen	nts and provisi	ons (as of 30/0	06/2013) **	
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IR	В	STA		F-IRE	В	A-IRI	В	STA	ι	F-IRI	В	A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted No	on-defaulted [	Defaulted No	on-defaulted I	Defaulted
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		- ////		
	Institutions		-	-	1,884	-	16	-		-	1,884	-	16	-		-		-		
	Corporates		-	-	824	116	283		-	-	824	116	283	-		-		37		
	Corporates - Of Which: Specialised Lending		-	-	-		-		-	-	-	-	-			- ////		- ////		
	Corporates - Of Which: SME		-	-	232	30	0		-	-	61	96	0			- ////		- ////		
	Retail		-	-	-	-	-			-	-	-		-		-		-		
	Retail - Secured on real estate property	0.0%		-	-	-	-	-		-	-	-	-	-		-		- ////		
	Retail - Secured on real estate property - Of Which: SME	0.0%		-	-	-	-	-		-	-	-	-	-		-		-		
United Kingdom	Retail - Secured on real estate property - Of Which: non-SME	0.0%		-	-	-		-		-	-	-	-	-		- ////		- ////		
Officea Ringaoni	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		- /////		- /////		
	Retail - Other Retail		-	-	-	-			-	-	-	-	-	-		-		-		
	Retail - Other Retail - Of Which: SME		-	-			-			-	-			-		- /////		- /////		
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		- ////		- /////		
	Equity		-	-	-		-		-	-	-		-	-		-		- ////		
	Securitisation		-	-	-	-	-		-	-	-		-	-		-		- /////		
	Other non-credit obligation assets		-	-	10	-	47	-	-	-	5	-	55	-		-		- ////		
	TOTAL		0	0	2,718	116	346	0	0	0	2,713	116	354	0	-	0	3	37	-	0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-		-	-	-	-	-	-		-		- ////		

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA \*\* As explained in the Guidelines

		170000	Ехі	posure values (as of 30	(06/2013) **			RWA (as of 30/06/2013) **		Valu	e adjustments and provisio	ns (as of 30/06/2013) **
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB		STA	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Def	aulted Non-defaul	ed Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Def	aulted Non-defaulted D	efaulted Non-defaulted Defaulted
	Central banks and central governments			-	-						-	-
	Institutions			301	-	9 -		301 -	9 -		-	-
	Corporates			528	59	46 -		528 59	346 -		-	5
	Corporates - Of Which: Specialised Lending			-	-						- /////////////////////////////////////	-
	Corporates - Of Which: SME			76	8	1 -		46 3	1 -		- (////////////////////////////////////	-
	Retail			-	-	-					-	-
	Retail - Secured on real estate property	0.0%		-	-	-					-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%		-	-						-	-
Germany	Retail - Secured on real estate property - Of Which: non-SME	0.0%									- (////////////////////////////////////	-
Germany	Retail - Qualifying Revolving			-	-						- /////////////////////////////////////	-
	Retail - Other Retail			-	-	-					-	-
	Retail - Other Retail - Of Which: SME										-	-
	Retail - Other Retail - Of Which: non-SME			-	-						-	-
	Equity			-	-						-	-
	Securitisation			-	-						-	-
	Other non-credit obligation assets			25	-	54 -		15 -	62 -		-	-
	TOTAL		0 0	854	59	09 0	0 0	844 59	417 0	-	0 7	5 -
	Securitisation and re-securitisations positions deducted from capital *			-	-						-	-

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

NL049

				Exp	oosure values (as	of 30/06/201	3) **			RWA (as of	30/06/2013) **				Value adjustr	ments and provision	ns (as of 30/06/201	3) **
terparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	В	A-IR	В	STA		F-IRB	A	IRB	ST.	A	F-IRE	В	A-IRB		STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulte	d Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted De	efaulted Non-del	aulted Defau
	Central banks and central governments		-	-	-	-	-	-	-	-		-	-		-		-	
	Institutions			-	54	-	7		-	-	i4 -	7	-		-		-	
	Corporates		-		1,107	16	49		-	- 1,10	18 16	49	-		-		1	
	Corporates - Of Which: Specialised Lending		-		-		-		-	-		-			-		- /////////////////////////////////////	
	Corporates - Of Which: SME		-		477	5	-		-	- 1:	- 4	-			-		- /////////	
	Retail		-	-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-		-	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-		-	-		-	-		-		-	
Switzerland	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-			-	-			-		-	-		-		- /////////	
	Retail - Qualifying Revolving		-		-	-				-		-	-		-		- ////////	
	Retail - Other Retail		-	-		-	-		-	-	-	-	-		-		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: SME		-	-	-	-		-		-		-	-		-		- ////////	
	Retail - Other Retail - Of Which: non-SME		-	-		-		-		-			-		-		- ////////	
	Equity		-	-	-	-	-	-	-	-		-	-		-		- ////////	
	Securitisation		-		-	-	-		-	-		-	-		-		-	
	Other non-credit obligation assets		-	-	5	-	-		-	-	5 -	-	-		-		-	
	TOTAL		0	0	1,166	16	56	0	0 0	1,1	7 16	56	0		0	-	1	-
	Securitisation and re-securitisations positions deducted from capital *				-	-			-				-		-		- /////////////////////////////////////	

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA \*\* As explained in the Guidelines

		1500000	E	xposure values (as of	30/06/2013) *				RWA (as of 30/06/2013) **			Value adjustments and pro	visions (as of	30/06/2013) **	
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB		STA		F-IRB	A-IRB	STA	F-IRE	B A-IF	≀В	STA	A
			Non-defaulted Defaulte	d Non-defaulted [	Defaulted N	lon-defaulted De	faulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		-		-	-	-					-	-		1
	Institutions		-		-	-	-					-	-		
	Corporates		-	- 28	-	2	-		28 -	2 -		-	-		1
	Corporates - Of Which: Specialised Lending		-			-						-	-		
	Corporates - Of Which: SME		-	- 4		-	-		2 -			- (////////////////////////////////////	-		1
	Retail		-	-	-	-	-	-		-		-	-		1
	Retail - Secured on real estate property	0.0%	-		-	-	-					-	-		1
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-	-					-	-		1
Austria	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-			-						-	-		
	Retail - Qualifying Revolving		-		-	-	-					- (////////////////////////////////////	-		
	Retail - Other Retail		-		-	-	-					-	-		1
	Retail - Other Retail - Of Which: SME		-		-	-						-	-		į .
	Retail - Other Retail - Of Which: non-SME		-		-	-	-					-	-		1
	Equity		-		-	-						-	-		
	Securitisation		-	-	-	-	-	-	-			-	-		
	Other non-credit obligation assets		-	-	-	-	-		-			-	-		1
	TOTAL		0 0	28	0	2	0	0 0	28 0	2 0	-	0 -	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-					- /////////////////////////////////////	-		

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

		1=100 = 100 = 1		Exp	osure values (as c	of 30/06/201	3) **			RWA (as of 3	0/06/2013) **				Value adjus	tments and provi	sions (as of 30/06/20	(3) **
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IRB		STA		F-IRB	A-I	RB	ST	4	F-IRE	3	A-IRE		STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defa	ulted	Non-defaulted Defaulte	d Non-defaulted	l Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-de	faulted Defaulte
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-		-		-	
	Institutions		-	-	25	-	1		-	- 2	5 -	1	-		-		-	
	Corporates		-	-	514	21	76		-	- 21	4 21	76	-		-		-	
	Corporates - Of Which: Specialised Lending		-		-		-	-	-	-		-			-		- /////////	
	Corporates - Of Which: SME		-		64		-	-	-	- 2	7 -	-	-		-		- /////////////////////////////////////	
	Retail		-	-	-	-	-	-	-	-		-	-		-		- ////////	
	Retail - Secured on real estate property	0.0%	-	-	-		-		-	-		-	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-		-	-	-	-		-	-		-		-	
Norway	Retail - Secured on real estate property - Of Which: non-SME	0.0%		-	-		-	-		-		-					- /////////////////////////////////////	
Norway	Retail - Qualifying Revolving		-	-	-		-	-	-	-		-	-		-		- /////////////////////////////////////	
	Retail - Other Retail		-	-	-	-	-	-	-	-		-	-		-		-	
	Retail - Other Retail - Of Which: SME		-		-		-		-				-		-		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		-	-	-		-	-	-	-		-	-		-		- (////////	
	Equity		-	-	-	-	-	-	-	-		-	-		-		- /////////////////////////////////////	
	Securitisation		-	-	-	-	-	-	-	-		-	-		-		- /////////////////////////////////////	
	Other non-credit obligation assets		-	-	-	-	106	-	-	-		106	-		-		-	
	TOTAL		0	0	539	21	183	0	0 0	23	9 21	183	0	-	0	2	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-		-		-	-	-			-			-		- /////////	

\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA \*\* As explained in the Guidelines

				Exp	oosure values (as	of 30/06/201	13) **			RWA (as of 30	/06/2013) **				Value adjus	tments and provision	ns (as of 30/06/2013) **	
party Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IRI	В	STA	F-IF	В	A-IR	В	STA		F-IRE	;	A-IRB		STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	l Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted De	efaulted Non-defaulter	ed Default
	Central banks and central governments		-	-	-	-	-		-	-	-	-	-		-		-	
	Institutions		-	-	209	-	8		-	209	-	8	-		-		-	
	Corporates		-	-	435	-	9			435	-	9					2	
	Corporates - Of Which: Specialised Lending		-	-		-	-		-	-	-		-		-		-	
	Corporates - Of Which: SME		-		138	-	-		-	70	-						-	
	Retail		-	-	-	-	-			-	-	-	-		-		-	
	Retail - Secured on real estate property	0.0%	-	-	-	-	-		-		-	-	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-		-	-	-	-			-		-	
Luxembourg	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-			-	-	-					- /////////////////////////////////////	
	Retail - Qualifying Revolving		-	-	-	-	-		-	-		-					-	
	Retail - Other Retail		-	-	-	-	-		-	-	-	-			-		-	
	Retail - Other Retail - Of Which: SME		-	-	-	-	-		-	-	-	-			-		-	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-		-	-	-	-	-		-		- /////////////////////////////////////	
	Equity		-	-	-	-	-		-	-	-	-	-		-		-	
	Securitisation		-	-	-	-	-		-	-	-	-	-				-	
	Other non-credit obligation assets		-	-	109	-	20		-	109	-	20	-				-	
	TOTAL		0	0	753	0	37 0	0	0	753	0	37	0	-	0	-	2	-
	Securitisation and re-securitisations positions deducted from capital *		-			-	-			-							- /////////////////////////////////////	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

\*\*Refers to the part of Securifization exposure that is deducted from capital and is not included in RWA

\*\*\*As explained in the Guidelines

				Exp	osure values (as	of 30/06/201	3) **				RWA (as of 30	/06/2013) **				Value adjust	tments and provi	isions (as of	30/06/2013) **	
unterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IRE	3	STA		F-IR	В	A-IR	В	STA		F-IRE	3	A-IRE	В	STA	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		_ 1		
	Institutions		-	-	3		5	-	-	-	3	-	-	-				- 1		
	Corporates		-	-	17		51	-	-	-	17	-	51	-		-		- 1		
	Corporates - Of Which: Specialised Lending		-	-	-		-	-	-		-		-	-				- 1		
	Corporates - Of Which: SME		-		-		-		-	-	-	-	-	-		-		_ '		
	Retail		-	-	-		-	-	-		-	-	-			1		'		
	Retail - Secured on real estate property	0.0%	-	-	-		-	-	-	-		-		-		-		- 1		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-		-		-	-	-		-	-		-				
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-		-	-	-	-			-	-		-		_ '		
Finland	Retail - Qualifying Revolving		-		-	-	-	-	-	-	-	-	-	-		1		- '		
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		- 1		- 1		
	Retail - Other Retail - Of Which: SME		-		-		-	-	-	-	-	-	-	-				'		
	Retail - Other Retail - Of Which: non-SME		-	-	-		-	-	-		-	-	-					- 1		
	Equity		-	-	-			-	-	-		-		-		-		- 1		
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		[		-1		
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		_ 1		
	TOTAL		0	0	20	0	56	0	0	0	20	0	51	0		0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-		-		-		-		-			-				

- Notes and definitions

  1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

  \*\*Refers to the part of Securifization exposure that is deducted from capital and is not included in RWA

  \*\*As explained in the Guidelines

- Explanatory footnotes
  1. Value Adjustment non-defaulted contains the IBNI (Incurred But Not Identified). These amounts are reported under A-IRB. Furthermore, the country split is based on the country of the entity, while the other country of ounterparty.
  2. Only those exposures that belong to a securitisation where the significant risk tranfer (SRT) is achieved is reported under Securitisation. This is in accordance with the prescribed 2013 EU-wide Transparency Exercise guidelines. In the Annual Financial Statements 2012 and Interim Financial Statement 2013, ABN AMRO reports also positions without SRT under Securitisation.
- 3. For Germany no LtV split is available.

  4. For the exposure class "Of which: Specialized lending" no country split is readily available at the time of data submission to EBA. Therefore, the exposures are reported under Netherlands.

## 3. SECURITISATION SUMMARY

NL049 ABN AMRO BANK NV

## (in million Euro)

(		
	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	2,812	2,663
Trading Book (excl. correlation trading)	0	0
Correlation Trading Portfolio	0	0
Total	2,812	2,663

Explanatory footnotes

Only those exposures that belong to a securitisation where the significant risk tranfer (SRT) is achieved is reported under Securitisation.

This is in accordance with the prescribed 2013 EU-wide Transparency Exercise guidelines. In the Annual Financial Statements 2012 and Interim Financial Statement 2013, ABN AMRO reports also positions without SRT under Securitisation.

(in million Euro)

	31/12	/2012	30/06	/2013
	TOTAL RISK AMO		TOTAL RISK AMO	
	SA	IM	SA	IM
Traded Debt Instruments	1,765	0	1,727	0
TDI - General risk	1,511	0	1,432	0
TDI - Specific risk	254	0	295	0
Equities	68	495	624	0
Equities - General risk	54	412	187	0
Equities - Specific risk	14	83	437	0
Foreign exchange risk	0	0	0	0
Commodities risk	187	0	398	0

Explanatory footnotes

RWA for market risk is presented for a limited scope. The market risk add-on can not be allocated to one of the items in the market risk table. The Market risk RWA add-on amounts EUR 3,125 mln in December 2012 and EUR 4,000 mln in June 2013.

# 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure:	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity  ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y-2Y]		54	0	54	53	0	1	0	0
[ 2Y - 3Y ]	Austria	0	0	0	0	0	0	0	0
[3Y - 5Y ]		461	0	448	460	0	-12	0	0
[5Y - 10Y ]		61 852	0	60 845	60 852	0	0	0	0
[10Y - more ] Total		1.428	0	1,407	1,425	0	-7 <b>-18</b>	0 <b>0</b>	0
[ 0 - 3M ]		4	0	4	0	0	4	0	0
[ 3M - 1Y ]		26	0	26	0	0	26	0	0
[1Y - 2Y]		14	0	6	0	0	6	0	0
[ 2Y - 3Y ]	Dalaima	33	0	10	0	0	10	0	0
[3Y - 5Y ]	Belgium	294	0	256	39	0	216	0	0
[5Y - 10Y ]		222	0	-22	0	118	-139	0	0
[10Y - more ]		213	0	105	110	0	-5	0	0
Total		806	0	385	149	118	118	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Bulgaria	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Cyprus	0	0	0	0	0	0	0	0
[3Y - 5Y ]	-77.00	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0	0	0	0	0	0	0	0
lotai		0	U	0	0	U	U	U	U

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Czech Republic	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total [ 0 - 3M ]		0	0	<b>0</b>	0	0	0	<b>0</b>	<b>0</b>
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Denmark	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Estonia	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]		0	0	0	0 0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		1	0	1	0	0	1	0	0
[1Y - 2Y]	1	1	0	1	0	0	1	0	0
[ 2Y - 3Y ]	Finland	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Fillialiu	70	0	52	58	0	-6	0	0
[5Y - 10Y]		516	0	500	499	0	1	0	0
[10Y - more ]		112	0	109	110	0	-1	0	0
Total		700	0	663	667	0	-4	0	0

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
Residual Maturity	Country / Region		of which: <b>loans and</b> <b>advances</b>		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		106	0	106	101	0	5	0	0
[1Y - 2Y]		539	0	539	536	0	3	0	-0
[ 2Y - 3Y ]	France	557	0	537	550	0	-13	0	-0
[3Y - 5Y ]		870	0	828	851	0	-23	0	-0
[5Y - 10Y ]		195	0	108	145	0	-38	0	-10
[10Y - more ]		206	0	193	0	0	193	0	0
Total		2,473	0	2,311	2,183	0	127	0	<u>-10</u>
[ 0 - 3M ] [ 3M - 1Y ]		<u> </u>	0	3	0	0	3	0	-0 -0
[ 1Y - 2Y ]		7	0	2	0	0	2	0	-0
[2Y - 3Y]		217	0	211	199	0	12	0	-2
[3Y - 5Y ]	Germany	90	0	69	57	0	12	0	-1
[5Y - 10Y ]		286	0	205	126	0	79	0	39
[10Y - more ]		1,193	0	893	933	0	-40	0	19
Total		1,801	0	1,383	1,315	0	68	0	55
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Greece	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0 <b>0</b>	0	0 <b>0</b>	0	0	0 <b>0</b>	0 <b>0</b>	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Hungary	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	s (long) net of cash short po	EECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity  ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0 <b>0</b>	0	0 <b>0</b>	0 <b>0</b>	0	0 <b>0</b>	0 <b>0</b>	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	lualand	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Ireland	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ] [ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Italy	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		361	0	361	361	0	0	0	0
Total		361	0	361	361	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Latvia	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Latvia	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

			ET LONG EXPOSURES the gross of provisions) (1)	(gross exposures	s (long) net of cash short po	EECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]	ļ	0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total [ 0 - 3M ]		<b>0</b>	0	0	0	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y ]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Lithuania	0	0	0	0	0	0	0	0
[5Y - 10Y ]	İ	0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]	ļ	0	0	0	0	0	0	0	0
[1Y - 2Y]	ļ	0	0	0	0	0	0	0	0
[2Y - 3Y]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]	-	7	0	7	7	0	0	0	0
[10Y - more ]	ŀ	0	0	0	0	0	0	0	0
Total		7	0	7	7	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]	ŀ	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	ţ	0	0	0	0	0	0	0	0
[2Y - 3Y]	Molto	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Malta	0	0	0	0	0	0	0	0
[5Y - 10Y ]	Ţ	0	0	0	0	0	0	0	0
[10Y - more ]	j	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity  ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		5,199	5,154	33	45	0	-73	10	0
[ 3M - 1Y ]		53	25	53	0	0	28	6	0
[ 1Y - 2Y ]		58	22	15	0	0	-6	45	0
[ 2Y - 3Y ]	Netherlands	1,143	8	1,090	1,022	0	60	170	0
[3Y - 5Y ]	Netherlands	1,632	34	1,516	1,522	0	-40	383	0
[5Y - 10Y ]		2,939	911	2,686	1,766	0	9	-310	0
[10Y - more ]		1,553	228	1,398	1,019	0	141	-961	0
Total		12,577	6,382	6,791	5,374	0	119	-657	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Norway	0	0	0	0	0	0	0	0
[3Y - 5Y ]	·	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0	0	0	0	0	0 <b>0</b>	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Poland	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		338	0	338	338	0	0	0	0
Total		338	0	338	338	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Portugal	0	0	0	0	0	0	0	0
[3Y - 5Y ]	i ortugai	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES ue gross of provisions) (1)	(gross exposure:	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity	Country / Region		of which: <b>loans and</b> <b>advances</b>		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Romania	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total [ 0 - 3M ]		<b>0</b>	<b>0</b>	<b>0</b>	0	<b>0</b>	<b>0</b>	<b>0</b>	0
[ 0 - 3M ] [ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	O	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Slovakia	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ] [3Y - 5Y ]	Slovenia	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Spain	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Орані	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		85	0	85	0	85	0	0	0
Total		85	0	85	0	85	0	0	0

(in million Euro)									
			ET LONG EXPOSURES the gross of provisions) (1)	(gross exposures	s (long) net of cash short po	EECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Sweden	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0 <b>0</b>	0	<b>0</b>	0	0	0 <b>0</b>	0 <b>0</b>	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-0
[ 2Y - 3Y ]	l laita d Kianadana	0	0	0	0	0	0	0	-0
[3Y - 5Y ]	United Kingdom	0	0	0	0	0	0	0	-0
[5Y - 10Y ]		0	0	0	0	0	0	0	-3
[10Y - more ]		234	0	234	234	0	0	0	-1
Total		234	0	234	234	0	0	0	-4
[ 0 - 3M ]		5	0	5	5	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Australia	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		5	0	5	5	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Canada	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Gariaua	0	0	0	0	0	0	0	0
[5Y - 10Y ]		6	0	6	0	0	6	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		6	0	6	0	0	6	0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) <sup>(1)</sup>	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity  ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0 <b>0</b>	0 <b>0</b>	<b>0</b>	0	0	0 <b>0</b>	0 <b>0</b>	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	lanan	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Japan	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	-0
[ 3M - 1Y ] [ 1Y - 2Y ]		0	0	0	0	0	0	0	-1 0
[ 2Y - 3Y ]		577	0	577	577	0	0	0	0
[3Y - 5Y ]	U.S.	967	0	967	967	0	0	0	1
[5Y - 10Y ]		0	0	0	0	0	0	0	10
[10Y - more ]		0	0	0	0	0	0	0	5
Total		1,544	0	1,544	1,544	0	0	0	16
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		5	5	5	0	0	0	0	0
[ 2Y - 3Y ]	Switzerland	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0 <b>5</b>	0 <b>5</b>	0 <b>5</b>	0	0	0	0	0
IUIAI		3	<u> </u>	3	U	U	U	U	U

(in million Euro)									
			ET LONG EXPOSURES the gross of provisions) (1)	(gross exposures	s (long) net of cash short po	EECT POSITIONS ositions of sovereign debt t a maturity matching) <sup>(1)</sup>	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity  ↓	Country / Region	Region of which:	of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		16	0	16	16	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y-2Y]	Other advanced	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	economies non	0	0	0	0	0	0	0	0
[3Y - 5Y ]	EEA	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total [ 0 - 3M ]		<b>16</b> 0	<b>0</b>	<b>16</b> 0	<b>16</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 3M - 1Y ]		2	2	2	0	0	0	0	0
[ 1Y - 2Y ]	Other Central	2	2	2	0	0	0	0	0
[ 2Y - 3Y ]	and Eastern	2	2	2	0	0	0	0	0
[3Y - 5Y ]	Europe	3	3	3	0	0	0	0	0
[5Y - 10Y ]	countries non	5	5	5	0	0	0	0	0
[10Y - more ]	EEA	0	0	0	0	0	0	0	0
Total		14	14	14	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Middle East	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y] [10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Latin Amaznica	0	0	0	0	0	0	0	0
[2Y-3Y]	Latin America and the	0	0	0	0	0	0	0	0
[3Y - 5Y ]	and the Caribbean	0	0	0	0	0	0	0	0
[5Y - 10Y ]	Caribbean	0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

(in million Euro)

NL049 ABN AMRO BANK NV

Residual Maturity			GROSS DIRECT LONG EXPOSURES accounting value gross of provisions) (1)							DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
↓ ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)		
[ 0 - 3M ]		3	3	3	0	0	0	0	0		
[ 3M - 1Y ]		8	8	8	0	0	0	0	0		
[ 1Y - 2Y ]		10	10	10	0	0	0	0	0		
[ 2Y - 3Y ]	Africa	9	9	9	0	0	0	0	0		
[3Y - 5Y ]	, unoa	16	16	16	0	0	0	0	0		
[5Y - 10Y ]		79	79	79	0	0	0	0	0		
[10Y - more ]	]	47	47	47	0	0	0	0	0		
Total		172	172	172	0	0	0	0	0		
[ 0 - 3M ]	]	0	0	0	0	0	0	0	0		

TOTAL EEA 30 20,810 6,382 13,965 12,053 203 410 -657 42
---

## Notes and definitions

[ 3M - 1Y

[1Y-2Y]

[ 2Y - 3Y ]

[3Y - 5Y]

[5Y - 10Y]

[10Y - more]

Total

Others

(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.

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short pe	EECT POSITIONS positions of sovereign debt a maturity matching) (1)	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity  ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]		2	0	2	0	0	2	0	0
[1Y - 2Y]		55	0	55	52	0	2	0	0
[ 2Y - 3Y ]	Austria	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Austria	173	0	170	171	0	-1	0	0
[5Y - 10Y ]		342	0	331	337	0	-6	0	0
[10Y - more ]		819	0	815	816	0	-1	0	0
Total		1,391	0	1,373	1,376	0	-4	0	0
[ 0 - 3M ]		468	0	338	330	0	8	0	0
[ 3M - 1Y ] [ 1Y - 2Y ]		167 59	0	68 46	20	0	48 46	0	0
[2Y - 3Y]		4	0	3	0	0	3	0	0
[3Y - 5Y ]	Belgium	401	0	361	333	0	29	0	0
[5Y - 10Y]		1,483	0	1.403	1,306	113	-16	0	0
[10Y - more ]		186	0	102	102	0	0	0	0
Total		2,768	0	2,321	2,091	113	118	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Bulgaria	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Dulyana	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ] [3Y - 5Y ]	Cyprus	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]	•	0	0	0	0	0	0	0	0
[5Y - 10Y ] [10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
I Ulai		U	U	U	U	U	U	U	U

(in million Euro)									
			T LONG EXPOSURES e gross of provisions) <sup>(1)</sup>	(gross exposure	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Czech Republic	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Czecii Nepublic	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Denmark	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ] [3Y - 5Y ]	Estonia	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	-2	0	0	-2	0	0
[ 2Y - 3Y ]		1	0	- <u>-</u> 2	0	0	- <u>-</u> 2 -5	0	0
[3Y - 5Y ]	Finland	58	0	53	56	0	-4	0	0
[5Y - 10Y]		524	0	518	484	0	34	0	0
[10Y - more ]		105	0	105	104	0	1	0	0
Total		688	0	669	644	0	24	0	0
			, , , , , , , , , , , , , , , , , , ,		<b>U</b> 11				

Country   Residual Maturity   Region   Country   Region	(in million Euro)									
County   Region   County   Region   County   Region   Columbia					(gross exposure	s (long) net of cash short po	ositions of sovereign debt t	o other counterpaties only	EXPOSURES IN	EXPOSURES (3)
1   1   1   1   1   1   1   1   1   1	Residual Maturity  ↓	•					(designated at fair value through profit&loss) banking book		(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
Tity 2 yr   2 yr   3 yr   3 yr   566   0   490   525   0   -35   0   0   0   0   0   0   0   0   0	[ 0 - 3M ]		101	0	101	100	0	0	0	0
Trans   France   667				0						
SY-19Y   France   France   991   0   993   918   0   35   0   0   0   0   0   0   0   0   0	[ 1Y - 2Y ]		566	0	490	525	0	-35	0	0
39		France		0		647	0		0	0
Total   Cerebral   C		Tance		·			_			
Total				<u> </u>		,	_			
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10-3M] [3Y-5Y] [10-3M] [3Y-5Y] [3				•			•			
18										
1				*		_	_		_	
138				*						
Say - Sy   Sy - 10Y				·			_			-
SY - 10Y		Germany		*					_	
Total				<u> </u>			_			
Total				·			_			
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [10'-more]  [10-3M] [3M-1Y] [10'-more]			, -	<u> </u>			_			
117-2Y				0	_				0	
Career   C	[3M - 1Y]		0	0	0	0	0	0	0	0
Seece   O			0	0						
[3Y-5Y] [5Y-10Y] [10Y-more]  0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Greece								
Total		0.0000				· · · · · · · · · · · · · · · · · · ·				
Total         0 <td></td> <td></td> <td></td> <td><u> </u></td> <td></td> <td></td> <td>_</td> <td></td> <td></td> <td><u> </u></td>				<u> </u>			_			<u> </u>
[0-3M]         [3M-1Y]         0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td>_</td><td></td><td></td><td></td><td></td></t<>						_				
[3M-1Y]       0 </td <td></td> <td></td> <td>· ·</td> <td>•</td> <td></td> <td>-</td> <td></td> <td>-</td> <td></td> <td>•</td>			· ·	•		-		-		•
[1Y-2Y]       0 </td <td></td> <td></td> <td></td> <td>-</td> <td></td> <td>_</td> <td></td> <td></td> <td>_</td> <td>_</td>				-		_			_	_
[2Y-3Y]     Hungary     0     0     0     0     0     0       [3Y-5Y]     0     0     0     0     0     0       [5Y-10Y]     0     0     0     0     0     0       [10Y-more]     0     0     0     0     0     0				*						
[3Y - 5Y]         0         0         0         0         0         0         0           [5Y - 10Y]         0						-				
[5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Hungary								
[10Y - more] 0 0 0 0 0 0 0 0				<u> </u>		· · · · · · · · · · · · · · · · · · ·	•			
				· · · · · · · · · · · · · · · · · · ·						
			-	-		-				

Residual Maturity		GROSS DIREC							
Residual Maturity		(accounting value	T LONG EXPOSURES e gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) (1)	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Countr	country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y ]	iociaria	0	0	0	0	0	0	0	0
[5Y - 10Y ]	L	0	0	0	0	0	0	0	0
[10Y - more ]	L	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]	L	0	0	0	0	0	0	0	0
[ 3M - 1Y ]	L	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Ireland	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]	-	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[ 3M - 1Y ] [ 1Y - 2Y ]	}	0	0	0	0	0	0	0	0
1 V 2 V 1	ŀ	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Italy	0	0	0	0	0	0	0	0
[51 - 31 ] [5Y - 10Y ]	F	0	0	0	0	0	0	0	0
[10Y - more ]		364	0	364	364	0	0	0	0
Total	-	364	0	364	364	0	0	0	0
Γ0 - 3M 1		0	0	0	0	0	0	0	0
[3M - 1Y]	l l	0	0	0	0	0	0	0	0
[1Y - 2Y]	ŀ	0	0	0	0	0	0	0	0
127 271	Lotvio	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Latvia	0	0	0	0	0	0	0	0
[5Y - 10Y ]	Ī	0	0	0	0	0	0	0	0
[10Y - more ]	Ī	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

Residual Maturity Region  Of which: Ioans and advances  Of which: Ioans and advances  Of which: AFS banking book  Of which: FVO (designated at fair value through profit&loss) banking book  Of which: Financial assets held for trading (2) value + Derivatives negative fair value through profit&loss) banking book  Of which: Financial assets held for trading (2) value + Derivatives negative fair value through profit&loss) banking book	(on and off balance sheet)  values Net position at fair values
Country / Region  of which: Ioans and of which: Ioans and advances  of which: AFS banking book  of which: AFS banking book  of which: AFS banking book  of which: Financial assets held for trading (Derivatives value + Derivatives value + Derivatives value)  of which: Financial assets held for trading (Derivative follows)  of which: Financial assets held for trading (Derivative follows)	
(FVO)	s with value + Derivatives with
[0-3M] 0 0 0 0 0 0	0
[3M-1Y] 0 0 0 0 0 0 0	0
[1Y-2Y] 0 0 0 0 0 0 0 0	0
[2Y-3Y] Liechtenstein 0 0 0 0 0 0	0
[ [3Y - 5Y]	0
[5Y - 10Y] 0 0 0 0 0 0 0	0
[10Y - more] 0 0 0 0 0 0	0
Total 0 0 0 0 0 0 0	0
[0-3M] 0 0 0 0 0 0 0	0
[3M-1Y] 0 0 0 0 0 0 0	0
[1Y-2Y] 0 0 0 0 0 0 0 0	0
[2Y-3Y] Lithuania 0 0 0 0 0 0 0	0
[3Y-5Y] 0 0 0 0 0 0 0 0	0
[5Y - 10Y] 0 0 0 0 0 0 0 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 0 0 0 0 0 0	0
[0-3M] 0 0 0 0 0 0 0	0
[0-3M] 0 0 0 0 0 0 0 0 0	
[1Y-2Y] 0 0 0 0 0 0 0	0
	0
[3Y - 5Y] Luxembourg 7 0 7 7 0 0 0	0
15Y - 10Y 1	0
101 - more 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
Total 7 0 7 7 0 0 0	0
[0-3M] 0 0 0 0 0 0 0	0
	0
[1Y-2Y] 0 0 0 0 0 0	0
[2Y-3Y] Malta 0 0 0 0 0 0 0	0
[3Y - 5Y] Marta 0 0 0 0 0 0 0 0	0
[5Y - 10Y] 0 0 0 0 0 0 0	0
[10Y - more] 0 0 0 0 0 0 0	0
Total 0 0 0 0 0 0 0 0	0

Country   Region   Country   Region   Country   Region   Country   Region	(in million Euro)									
Country   Region					(gross exposure	s (long) net of cash short po	ositions of sovereign debt t	o other counterpaties only	EXPOSURES IN	EXPOSURES (3)
Table	Residual Maturity  ↓						(designated at fair value through profit&loss) banking book		(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
Table	[ 0 - 3M ]		4.799	4.145	1,249	41	0	614	0	0
Tit - 2Y   2Y - 3Y   3Y - 5Y   3Y - 5Y   10S   29   12   186   0   0   0   175   97   0   0   0   0   0   0   0   0   0										
39 - 9Y   Nemerands   1,309   28   1,130   1,115   0   -144   396   0	[ 1Y - 2Y ]			21	4	0	0	-17	101	0
3y - 5y   1,309   28	[ 2Y - 3Y ]	Nothorlands	229	12	186	0	0	175		0
Total		Nethenanus					0			0
Total							_			
[0-3M] [3M-1Y] [1Y-2Y] [3Y-5Y] [5Y-10Y] [1Y-2Y] [3Y-5Y] [5Y-10Y] [1Y-2Y] [3Y-5Y] [3Y-5							•			
[3M - 1Y]			_							
1   1   2   1     2     3   3   3   3   3   3   3   3			-	· ·			_	_	_	
				· ·	_	-				
Total   Poland   Po			•	-			_			
[5Y-10Y]   [10Y-more]		Norway		· ·			_		_	
Total							_			
Total			•	-			_			
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more]  [0-3M] [0-3M] [0-3M] [1-2Y] [0-3M] [1-2Y] [0-3M] [1-2Y] [0-3M] [1-2Y] [0-3M] [1-2Y] [1-2Y				The state of the s						
Total   Poland   Po						-				
Total   Poland   Poland   O	[3M - 1Y]		0	0	0	0	0	0	0	0
[3Y-5Y]         Poland         0 <t< td=""><td></td><td></td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td></t<>			0	0	0	0	0	0	0	0
[3Y-5Y] [5Y-10Y] [10Y-more]  193 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Poland	0	0	0	0	0	0	0	0
[10Y - more]         193         0         193         193         0		1 olaria	0	0		· · · · · · · · · · · · · · · · · · ·				0
Total         193         0         193         193         0 <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>_</td><td></td><td></td><td></td></th<>							_			
[0-3M]         [3M-1Y]         0 <t< td=""><td></td><td></td><td></td><td>-</td><td></td><td></td><td></td><td></td><td></td><td></td></t<>				-						
[3M-1Y]         0 </td <td></td> <td></td> <td></td> <td>•</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>-</td>				•						-
[1Y-2Y]       Portugal       0						_			_	_
[2Y-3Y]     Portugal     0     0     0     0     0     0       [3Y-5Y]     0     0     0     0     0     0       [5Y-10Y]     0     0     0     0     0     0										
[3Y - 5Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			•	•		-				
[5Y - 10Y] 0 0 0 0 0 0 0		Portugal								
						· · · · · · · · · · · · · · · · · · ·	•			
Total 0 0 0 0 0 0 0 0				·		-				

(in million Euro)									
			ET LONG EXPOSURES the gross of provisions) (1)	(gross exposure	s (long) net of cash short pe	EECT POSITIONS ositions of sovereign debt a maturity matching) (1)	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity  ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y ]	rtomania	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Slovakia	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y ]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Slovenia	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Spain	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Spain	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		92	0	92	0	92	0	0	0
Total		92	0	92	0	92	0	0	0

Residual Maturity Country / Region  Of which: loans and advances  Of which: loans and advances  Of which: AFS banking book (FVO)  I 3M - 1Y ] [3M - 1Y ] [2Y - 3Y ] [3Y - 5Y ] [3Y - 10Y]  Sweden  Of Which: Source (accounting value gross of provisions) (1)  Of which: loans and advances  Of which: AFS banking book (FVO)  Of which: AFS banking book (FVO)  Of which: AFS banking book (FVO)  Of which: Financial assets held for trading (2)  Of which: Financial assets held for tradi	RECT SOVEREIGN XPOSURES (3) d off balance sheet) Distribution at fair values tives with positive fair
Country / Region   Property   Region   Country / Region   Property   Region   Country /	tives with positive fair
[3M-1Y]     0     0     0     0     0       [1Y-2Y]     0     0     0     0     0       [2Y-3Y]     0     0     0     0     0       [3Y-5Y]     0     0     0     0     0       [5Y-10Y]     0     0     0     0     0	gative fair value)
[1Y-2Y]     0     0     0     0     0       [2Y-3Y]     0     0     0     0     0       [3Y-5Y]     0     0     0     0     0       [5Y-10Y]     0     0     0     0     0	0
[2Y-3Y]     Sweden     0     0     0     0     0       [3Y-5Y]     19     0     19     19     0     0       [5Y-10Y]     0     0     0     0     0	0
[3Y - 5Y] Sweden 19 0 19 19 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[3Y - 5Y] 19 0 19 19 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	0
	0
[10Y - more] 0 0 0 0 0 0	0
Total 19 0 19 19 0 0 0	0
[0-3M] 0 0 0 0 0 0 0 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 0 0 0 0 0 0	0
12V 2V1 28 0 28 0 0 0 0	0
[3Y - 5Y] United Kingdom 0 0 0 0 0 0	0
[51 - 51] 0 0 0 0 0 0 0 0	0
[10Y - more] 207 0 207 0 0 0	3
Total 245 0 245 207 0 0 0	3
[0-3M] 0 0 0 0 0 0 0	0
[3M-1Y] 0 0 0 0 0 0 0	0
[1Y-2Y] 0 0 0 0 0 0 0 0	0
[2Y-3Y] Australia 0 0 0 0 0 0 0	0
[3Y - 5Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[5Y - 10Y] 0 0 0 0 0 0	0
[10Y - more] 0 0 0 0 0 0	0
Total         0         0         0         0         0         0           [0-3M]         0         0         0         0         0         0         0	0
[0-3M] 0 0 0 0 0 0 0 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 0 0 0 0 0 0	0
	0
[3Y - 5Y] Canada 0 0 0 0 0 0 0	0
[5Y - 10Y] 0 0 0 0 0 0	U
10Y - more 1 0 0 0 0 0 0 0	
Total 2 0 2 0 0 2 0	0 0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short pe	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	o other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity  ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0
[ 0 - 3M ]		361	0	361	361	0	0	0	0
[ 3M - 1Y ]		188	0	188	188	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	laman	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Japan	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		549	0	549	549	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	-0
[ 3M - 1Y ]		0	0	0	0	0	0	0	-0
[ 1Y - 2Y ] [ 2Y - 3Y ]		269 393	0	269 393	269 393	0	0	0	-0 1
[3Y - 5Y]	U.S.	1,031	0	1,031	1,031	0	0	0	7
[51 - 51 ] [5Y - 10Y ]		0	0	0	0	0	0	0	2
[10Y - more ]		0	0	0	0	0	0	0	-13
Total		1.693	0	1.693	1,693	0	0	0	-4
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		5	5	5	0	0	0	0	0
[ 2Y - 3Y ]	Switzerland	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0 <b>5</b>	0 <b>5</b>	0 <b>5</b>	0	0	0	0	0
IUlai		Э	j 3	Э	U	U	U	U	U

Residual Maturity   Country   Region    (in million Euro)										
Country   Region   Country   Region   Color   Color   Region   Color   Color   Region   C					(gross exposure	s (long) net of cash short po	ositions of sovereign debt	o other counterpaties only	EXPOSURES IN	EXPOSURES (3)
19-21   19-2	Residual Maturity ↓	Country /					(designated at fair value through profit&loss) banking book		(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
Tity   2Y   3Y   3Y   5Y   1   1   1   1   1   1   1   1   1	[ 0 - 3M ]		22	0	22	22	0	0	0	0
(2 Y - 3Y   3 Y - 5Y   1	[3M - 1Y]		0	0	0	0	0	0	0	0
(2Y-3Y   (3Y-5Y)   (5Y-10Y)   (1Y-2Y)   (1Y-	[ 1Y - 2Y ]	Other advanced	0	0	0	0	0	0	0	0
Sy - Sy   Fig.   Feat   Sy - 10   Feat   Sy - 10   Feat   Feat   Sy - 10   Feat   Feat   Feat   Sy - 10   Feat			•	· ·	-	·	•		_	
SY-10Y   Total			•	•			_			
Total   (1-3M)   (1		]				-	_			
[0 - 3M]   3M - 1Y    2				The state of the s		_	•	•		
1   1   1   2   2   2   2   2   2   0   0   0   0				•						
17 - 27						·	_		_	
12Y-3Y    3Y-5Y    2   2   2   2   0   0   0   0   0		Other Central				·				
Say - Sy   Sy - 10y					-	_				
SY - 10Y   Countries not   EEA							_		_	
Total						-	_			
Total		EEA				-	_			
Table   Caribbean   Caribbea			13	13	13	0			0	0
[1Y - 2Y]	[ 0 - 3M ]					0	0	0	0	0
[2Y-3Y]         Middle East         0	[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[3Y-5Y]										
[3Y-5Y] [5Y-10Y] [10Y-more]  Total  [0		Middle East								
Total				•						
Total         0 <td></td> <td></td> <td>•</td> <td></td> <td></td> <td></td> <td>_</td> <td></td> <td></td> <td></td>			•				_			
[0-3M]         [3M-1Y]         0 <t< td=""><td></td><td></td><td></td><td>-</td><td></td><td></td><td></td><td></td><td></td><td></td></t<>				-						
[3M-1Y]       Latin America and the Caribbean       0				•	•					•
[1Y-2Y]       Latin America and the Caribbean       0						_			_	-
[2Y-3Y]       and the Caribbean       0 <td></td> <td></td> <td></td> <td>· ·</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>				· ·						
[3Y-5Y]     Caribbean     0     0     0     0     0     0       [5Y-10Y]     0     0     0     0     0     0     0       [10Y-more]     0     0     0     0     0     0     0				•						
[5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0										
[10Y - more] 0 0 0 0 0 0 0 0		Caribbean								
	Total		_	0	0	0	0	0		0

13

(in million Euro)
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Decidual Meturity			ET LONG EXPOSURES ue gross of provisions) (1)	(gross exposure	s (long) net of cash short pe	ECT POSITIONS ositions of sovereign debt a maturity matching) (1)	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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)
[ 0 - 3M ]		6	6	6	0	0	0	0	0
[3M - 1Y]		9	9	9	0	0	0	0	0
[ 1Y - 2Y ]		9	9	9	0	0	0	0	0
[ 2Y - 3Y ]	Africa	9	9	9	0	0	0	0	0
[3Y - 5Y ]	Allica	14	14	14	0	0	0	0	0
[5Y - 10Y ]		72	72	72	0	0	0	0	0
[10Y - more ]		49	49	49	0	0	0	0	0
Total		168	168	168	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		1	1	1	0	0	0	0	0
[ 1Y - 2Y ]		1	1	1	0	0	0	0	0
[ 2Y - 3Y ]	Others	1	1	1	0	0	0	0	0
[3Y - 5Y ]	20.0	3	3	3	0	0	0	0	0
[5Y - 10Y ]		32	32	32	0	0	0	0	0
[10Y - more ]		1	1	1	0	0	0	0	0
Total		39	39	39	0	0	0	0	0

## Notes and definitions

**TOTAL EEA 30** 

24,301

(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

14,631

18,148

(2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

5,016

(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.

205

1,733

-455

## **Explanatory footnotes**

In accordance with the 2013 EU-wide Transparency Exercise guidelines, ABN AMRO's exposure issued by the European Union has not been included.

## (in million Euro)

	31/12/2012	30/06/2013
RWA for credit risk	100,405	92,461
RWA Securitisation and re-securitisations	229	302
RWA Other credit risk	100,176	92,159
RWA for market risk	5,640	6,749
RWA for operational risk	15,461	16,415
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA (1)	121,506	115,625

Explanatory footnotes

Only those exposures that belong to a securitisation where the significant risk tranfer (SRT) is achieved is reported under Securitisation.

This is in accordance with the prescribed 2013 EU-wide Transparency Exercise guidelines. In the Annual Financial Statements 2012 and Interim Financial Statement 2013, ABN AMRO reports also positions without SRT under Securitisation.