

Composition of capital

FR016  
SOCIETE GENERALE

(in million Euro)

Capital position CRD3 rules	Dec-11		Jun-12		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
<b>A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)</b>	34,265		35,999		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	39,037		40,858		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-9,453		-9,039		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets <sup>(1)</sup>	1,158		664		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
<b>B) Deductions from common equity (Elements deducted from original own funds) (-)</b>	-2,717	-0.8%	-2,132	-0.6%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-1,181		-1,085		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 <sup>(2)</sup>	-1,522	-0.4%	-1,035	-0.3%	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)	-13	0.0%	-12	0.0%	As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
<b>C) Common equity (A+B)</b>	31,548	9.0%	33,867	9.9%	
Of which: ordinary shares subscribed by government	0	0.0%	0	0.0%	Paid up ordinary shares subscribed by government
<b>D) Other instruments available for meeting the buffer (+)</b>	0		0		
Hybrids to be converted into ordinary shares by 31st October 2012	0		0		
New CoCos issued according to EBA Common Term Sheet	0		0		
<b>E) Other Existing government support measures (+)</b>	0	0.0%	0	0.0%	
<b>F) Core Tier 1 including existing government support measures (C+D+E)</b>	31,548	9.0%	33,867	9.9%	
<b>G) Hybrid instruments not subscribed by government</b>	5,916		5,981		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
<b>Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)</b>	37,464	10.7%	39,848	11.6%	<b>COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)</b>
<b>RWA</b>	349,276		342,507		
<b>Sovereign Capital buffer</b>					
<b>H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)</b>	-310		-310		
<b>I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans &amp; Receivables portfolios <sup>(3)</sup>, as of 30th September 2011</b>	-80		-80		
<b>Sovereign capital buffer for exposures in EEA (H+I)</b>	0		0		Sum of Prudential filter and valuation. If negative it is set to 0
<b>J) Additional impairments on sovereign exposures (-)</b>	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
<b>Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer</b>	-113		-3,041		9% RWA - CT 1 including existing government support measures
<b>Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures</b>	-113		-3,041		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

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

## Composition of RWA

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(in million Euro)

	Dec-11	Jun-12
<b>Total RWA <sup>(1)</sup></b>	<b>349,276</b>	<b>342,507</b>
RWA for credit risk	273,297	270,307
RWA Securitisation and re-securitisations	5,428	5,095
RWA Other credit risk	267,869	265,212
RWA for market risk	32,536	28,778
RWA operational risk	43,442	43,422
Transitional floors	0	0
RWA Other	0	0

### Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>  Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)  Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item  Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>									
[ 0 - 3M ]	Austria	6	3	-5	0	0	-8	-2	0	3		0	0	0
[ 3M - 1Y ]		11	0	11	0	0	11	0	-2	0		0	0	0
[ 1Y - 2Y ]		1	0	-31	1	0	-32	0	2	0		0	0	0
[ 2Y - 3Y ]		29	0	-6	29	0	-35	0	-15	0		-1	-1	0
[ 3Y - 5Y ]		22	0	-58	0	0	-58	42	9	0		0	0	0
[ 5Y - 10Y ]		344	0	-28	143	0	-171	0	-5	0		-3	-3	0
[ 10Y - more ]		261	0	217	0	0	217	-2	0	0		0	0	0
<b>Total</b>	<b>675</b>	<b>3</b>	<b>100</b>	<b>172</b>	<b>0</b>	<b>-76</b>	<b>38</b>	<b>-12</b>	<b>3</b>	<b>0</b>	<b>-3</b>	<b>-3</b>	<b>0</b>	
[ 0 - 3M ]	Belgium	49	0	44	0	0	44	1	4	0		0	0	0
[ 3M - 1Y ]		106	0	89	16	0	56	0	27	16		0	0	0
[ 1Y - 2Y ]		261	20	146	4	0	122	1	18	20		0	0	0
[ 2Y - 3Y ]		16	0	-219	6	0	-225	2	-54	0		0	0	0
[ 3Y - 5Y ]		216	127	32	10	0	-165	38	9	187		0	0	0
[ 5Y - 10Y ]		994	0	669	52	0	567	9	9	51		-2	-2	0
[ 10Y - more ]		115	0	-221	0	0	-221	-76	0	0		0	0	0
<b>Total</b>	<b>1,756</b>	<b>147</b>	<b>539</b>	<b>88</b>	<b>0</b>	<b>177</b>	<b>-26</b>	<b>13</b>	<b>274</b>	<b>0</b>	<b>-3</b>	<b>-3</b>	<b>0</b>	
[ 0 - 3M ]	Bulgaria	41	41	41	0	0	0	0	4	41		0	0	0
[ 3M - 1Y ]		6	0	6	6	0	0	0	10	0		0	0	0
[ 1Y - 2Y ]		16	0	16	16	0	0	0	-11	0		0	0	0
[ 2Y - 3Y ]		1	0	1	1	0	0	0	1	0		0	0	0
[ 3Y - 5Y ]		12	0	12	12	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		2	0	2	2	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>78</b>	<b>41</b>	<b>78</b>	<b>37</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>4</b>	<b>41</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	-2	0	0	-2	0	0	0		0	0	0
[ 2Y - 3Y ]		1	0	1	0	0	1	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>1</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Czech Republic	18	0	18	0	0	18	2	-16	0		0	0	0
[ 3M - 1Y ]		548	0	548	344	0	205	0	17	0		-5	-5	0
[ 1Y - 2Y ]		374	17	374	263	0	93	0	6	17		-7	-7	0
[ 2Y - 3Y ]		220	0	219	187	0	32	0	3	0		-2	-6	4
[ 3Y - 5Y ]		638	41	638	543	0	3	6	-1	92		-16	-17	1
[ 5Y - 10Y ]		1,305	0	1,299	1,155	0	72	3	0	72		-45	-45	0
[ 10Y - more ]		464	0	464	463	0	1	0	0	0		8	-23	31
<b>Total</b>	<b>3,567</b>	<b>58</b>	<b>3,560</b>	<b>2,955</b>	<b>0</b>	<b>424</b>	<b>12</b>	<b>9</b>	<b>181</b>	<b>0</b>	<b>-68</b>	<b>-103</b>	<b>36</b>	
[ 0 - 3M ]	Denmark	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 ]		128	0	128	0	0	128	-2	0	0		0	0	0
[ 2Y - 3Y ]		3	0	3	0	0	3	-1	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	-44	4	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	-46	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>131</b>	<b>0</b>	<b>131</b>	<b>0</b>	<b>0</b>	<b>131</b>	<b>-92</b>	<b>4</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Finland	12	0	12	0	0	12	0	0	0		0	0	0
[ 3M - 1Y ]		2	0	2	0	0	2	1	0	0		0	0	0
[ 1Y - 2Y ]		20	0	-7	0	0	-7	6	0	0		0	0	0
[ 2Y - 3Y ]		0	0	-198	0	0	-198	8	-1	0		0	0	0
[ 3Y - 5Y ]		34	0	-277	30	0	-307	16	-1	0		-1	-1	0
[ 5Y - 10Y ]		380	0	377	0	0	377	94	-1	0		0	0	0
[ 10Y - more ]		0	0	-10	0	0	-10	-17	0	0		0	0	0
<b>Total</b>	<b>447</b>	<b>0</b>	<b>-103</b>	<b>30</b>	<b>0</b>	<b>-133</b>	<b>108</b>	<b>-2</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>-1</b>	<b>0</b>	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	France	134	92	56	0	0	-36	-55	0	92		0	0	0
[ 3M - 1Y ]		1,298	0	969	1,032	0	-65	-98	0	2		-2	-2	0
[ 1Y - 2Y ]		2,749	1,467	2,205	356	0	381	-3	-4	1,469		-74	-74	0
[ 2Y - 3Y ]		1,032	63	649	702	0	-123	-12	12	70		7	7	0
[ 3Y - 5Y ]		2,619	212	2,075	2,123	0	-260	-15	37	212		30	-14	44
[ 5Y - 10Y ]		8,919	2,331	8,033	5,321	0	265	-1	-18	2,448		133	-16	149
[ 10Y - more ]		946	0	-149	98	0	-247	62	0	0		6	-3	9
<b>Total</b>		<b>17,697</b>	<b>4,165</b>	<b>13,838</b>	<b>9,632</b>	<b>0</b>	<b>-87</b>	<b>-122</b>	<b>27</b>	<b>4,293</b>	<b>0</b>	<b>99</b>	<b>-103</b>	<b>202</b>
[ 0 - 3M ]	Germany	4,733	1	387	31	0	354	114	0	1		0	0	0
[ 3M - 1Y ]		116	0	-2	29	0	-31	-37	10	0		0	0	0
[ 1Y - 2Y ]		249	65	56	3	0	-12	-526	38	65		0	0	0
[ 2Y - 3Y ]		262	0	-1,776	39	0	-1,905	-53	-106	90		0	0	0
[ 3Y - 5Y ]		1,285	0	772	308	0	465	-78	30	0		-7	-7	0
[ 5Y - 10Y ]		3,191	0	2,555	1,521	0	1,034	770	13	0		-40	-67	27
[ 10Y - more ]		1,030	0	-282	0	0	-282	-520	0	0		0	0	0
<b>Total</b>		<b>10,866</b>	<b>66</b>	<b>1,710</b>	<b>1,931</b>	<b>0</b>	<b>-377</b>	<b>-329</b>	<b>-15</b>	<b>156</b>	<b>0</b>	<b>-47</b>	<b>-74</b>	<b>27</b>
[ 0 - 3M ]	Greece <sup>(5)</sup>	73	0	73	73	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		94	0	86	83	0	-7	0	7	10		1	0	1
[ 1Y - 2Y ]		415	0	399	264	0	99	0	-4	36		5	5	0
[ 2Y - 3Y ]		208	0	206	208	0	-2	0	-9	0		3	0	3
[ 3Y - 5Y ]		209	8	206	201	0	-3	0	11	8		0	0	0
[ 5Y - 10Y ]		231	0	220	231	0	-11	21	24	0		0	0	0
[ 10Y - more ]		1	0	0	0	0	0	1	-28	0		0	0	0
<b>Total</b>		<b>1,229</b>	<b>8</b>	<b>1,190</b>	<b>1,059</b>	<b>0</b>	<b>77</b>	<b>22</b>	<b>0</b>	<b>54</b>	<b>782</b>	<b>9</b>	<b>5</b>	<b>4</b>
[ 0 - 3M ]	Hungary	0	0	0	0	0	0	0	-11	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	5	-9	0		0	0	0
[ 1Y - 2Y ]		2	0	2	0	0	2	0	38	0		0	0	0
[ 2Y - 3Y ]		1	0	0	0	0	0	-126	-1	0		0	0	0
[ 3Y - 5Y ]		13	0	12	13	0	0	-10	-2	0		2	2	1
[ 5Y - 10Y ]		5	0	0	0	0	0	-145	-5	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>21</b>	<b>0</b>	<b>14</b>	<b>13</b>	<b>0</b>	<b>2</b>	<b>-276</b>	<b>11</b>	<b>0</b>	<b>0</b>	<b>2</b>	<b>2</b>	<b>1</b>
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	-1	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	4	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Ireland	145	0	-20	0	0	-20	1	0	0		0	0	0
[ 3M - 1Y ]		106	0	106	0	0	106	-4	0	0		0	0	0
[ 1Y - 2Y ]		318	0	265	309	0	-43	7	5	0		21	21	0
[ 2Y - 3Y ]		0	0	0	0	0	0	14	-2	0		0	0	0
[ 3Y - 5Y ]		5	0	-1	0	0	-1	-9	-1	0		0	0	0
[ 5Y - 10Y ]		87	0	6	0	0	6	0	1	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>662</b>	<b>0</b>	<b>357</b>	<b>309</b>	<b>0</b>	<b>48</b>	<b>9</b>	<b>4</b>	<b>0</b>	<b>0</b>	<b>21</b>	<b>21</b>	<b>0</b>
[ 0 - 3M ]	Italy	699	0	668	11	0	653	0	-47	3		0	0	0
[ 3M - 1Y ]		577	0	211	0	0	211	0	23	0		0	0	0
[ 1Y - 2Y ]		619	0	216	115	0	98	0	17	3		2	0	2
[ 2Y - 3Y ]		790	0	706	483	201	18	0	76	3		38	-22	60
[ 3Y - 5Y ]		548	28	237	186	0	17	0	-20	35		22	11	11
[ 5Y - 10Y ]		817	0	417	353	0	48	-45	-63	16		40	35	5
[ 10Y - more ]		310	0	-150	0	0	-150	0	12	0		0	0	0
<b>Total</b>		<b>4,359</b>	<b>28</b>	<b>2,305</b>	<b>1,149</b>	<b>201</b>	<b>894</b>	<b>-45</b>	<b>-1</b>	<b>61</b>	<b>0</b>	<b>103</b>	<b>23</b>	<b>79</b>
[ 0 - 3M ]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[ 0 - 3M ]	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		1	0	1	0	0	1	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	-1	0	0	-1	0	0	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		0	0	-1	0	0	-1	0	0	0		0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>1</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	-2	0	0	-2	0	0	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>-2</b>	<b>0</b>	<b>0</b>	<b>-2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Malta	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Netherlands	17	0	0	0	0	0	-1	0	0		0	0	0	0
[ 3M - 1Y ]		10	0	8	0	0	8	-1	0	0		0	0	0	0
[ 1Y - 2Y ]		148	0	134	0	0	134	120	-3	0		0	0	0	0
[ 2Y - 3Y ]		51	0	35	30	0	5	59	17	0		-1	-1	0	0
[ 3Y - 5Y ]		43	0	3	0	0	3	-4	-2	0		0	0	0	0
[ 5Y - 10Y ]		397	0	81	22	0	59	-94	-14	0		0	0	0	0
[ 10Y - more ]		2	0	-71	0	0	-71	-378	0	0		0	0	0	0
<b>Total</b>		<b>667</b>	<b>0</b>	<b>191</b>	<b>51</b>	<b>139</b>	<b>-299</b>	<b>-3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>-1</b>	<b>0</b>	
[ 0 - 3M ]	Norway	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-25	0		0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-25</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Poland	197	0	197	159	0	38	0	0	0		0	0	0	0
[ 3M - 1Y ]		71	0	71	61	0	10	0	17	0		-1	-1	0	0
[ 1Y - 2Y ]		48	26	46	20	0	0	0	18	26		0	0	0	0
[ 2Y - 3Y ]		94	0	94	94	0	0	0	11	0		-3	-3	0	0
[ 3Y - 5Y ]		58	0	58	56	0	2	0	-4	0		-2	-2	0	0
[ 5Y - 10Y ]		67	0	61	59	0	2	0	0	0		1	1	0	0
[ 10Y - more ]		1	0	1	0	0	1	0	0	0		0	0	0	0
<b>Total</b>		<b>537</b>	<b>26</b>	<b>529</b>	<b>450</b>	<b>0</b>	<b>53</b>	<b>0</b>	<b>42</b>	<b>26</b>	<b>0</b>	<b>-6</b>	<b>-6</b>	<b>0</b>	
[ 0 - 3M ]	Portugal	424	0	414	207	0	207	10	3	0		1	1	0	0
[ 3M - 1Y ]		11	0	11	0	0	11	24	0	0		0	0	0	0
[ 1Y - 2Y ]		6	0	6	5	0	1	78	17	0		1	1	0	0
[ 2Y - 3Y ]		8	0	5	5	0	0	44	-41	0		1	1	0	0
[ 3Y - 5Y ]		10	0	-29	0	0	-29	-125	12	0		0	0	0	0
[ 5Y - 10Y ]		20	0	20	0	0	20	-75	2	0		0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>478</b>	<b>0</b>	<b>427</b>	<b>217</b>	<b>0</b>	<b>210</b>	<b>-44</b>	<b>-8</b>	<b>0</b>	<b>0</b>	<b>2</b>	<b>2</b>	<b>0</b>	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	Romania	38	0	38	38	0	0	0	0		0	0	0	
[ 3M - 1Y ]		436	0	436	431	0	5	0	8		0	0	0	
[ 1Y - 2Y ]		277	100	277	172	0	5	0	-4		100	-1	-1	
[ 2Y - 3Y ]		309	71	309	238	0	0	0	1		71	2	-1	
[ 3Y - 5Y ]		173	0	172	172	0	0	0	-2		0	4	1	
[ 5Y - 10Y ]		59	23	59	37	0	0	0	0		23	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	0		0	0	0	
<b>Total</b>		<b>1,291</b>	<b>194</b>	<b>1,291</b>	<b>1,087</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>3</b>	<b>194</b>	<b>0</b>	<b>4</b>	<b>-2</b>	<b>6</b>
[ 0 - 3M ]	Slovakia	27	4	27	0	0	23	0	1		0	0	0	
[ 3M - 1Y ]		1	0	1	0	0	1	0	0		0	0	0	
[ 1Y - 2Y ]		35	0	35	35	0	0	0	4		0	0	0	
[ 2Y - 3Y ]		0	0	-4	0	0	-4	0	-40		0	0	0	
[ 3Y - 5Y ]		129	0	129	91	0	37	0	0		0	2	2	
[ 5Y - 10Y ]		63	0	46	60	0	-14	0	0		0	3	3	
[ 10Y - more ]		28	0	27	28	0	-1	0	0		0	5	2	
<b>Total</b>		<b>283</b>	<b>4</b>	<b>262</b>	<b>215</b>	<b>0</b>	<b>43</b>	<b>0</b>	<b>-36</b>	<b>4</b>	<b>0</b>	<b>10</b>	<b>7</b>	<b>3</b>
[ 0 - 3M ]	Slovenia	2	0	2	0	0	2	0	-10		0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 1Y - 2Y ]		7	7	7	0	0	0	0	0		7	0	0	
[ 2Y - 3Y ]		10	0	10	0	0	3	0	13		0	0	0	
[ 3Y - 5Y ]		37	5	36	16	0	-1	0	-10		22	1	1	
[ 5Y - 10Y ]		80	0	54	68	0	-14	0	3		0	7	7	
[ 10Y - more ]		101	0	101	91	0	10	0	0		0	11	11	
<b>Total</b>		<b>238</b>	<b>13</b>	<b>210</b>	<b>174</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>-3</b>	<b>36</b>	<b>0</b>	<b>19</b>	<b>19</b>	<b>0</b>
[ 0 - 3M ]	Spain	100	0	82	0	0	82	0	1		0	0	0	
[ 3M - 1Y ]		717	0	536	270	0	266	0	-4		0	2	2	
[ 1Y - 2Y ]		156	0	48	26	0	-39	0	20		60	0	-1	
[ 2Y - 3Y ]		115	0	93	0	0	66	0	-17		26	0	0	
[ 3Y - 5Y ]		227	0	114	50	0	-19	0	53		83	0	0	
[ 5Y - 10Y ]		255	0	93	50	0	-98	0	-40		141	0	0	
[ 10Y - more ]		220	0	25	0	0	25	0	0		0	0	0	
<b>Total</b>		<b>1,790</b>	<b>0</b>	<b>990</b>	<b>396</b>	<b>0</b>	<b>283</b>	<b>0</b>	<b>14</b>	<b>310</b>	<b>0</b>	<b>2</b>	<b>1</b>	<b>1</b>
[ 0 - 3M ]	Sweden	0	0	0	0	0	0	2	0		0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	6	0		0	0	0	
[ 1Y - 2Y ]		0	0	-1	0	0	-1	0	0		0	0	0	
[ 2Y - 3Y ]		0	0	-12	0	0	-12	0	-16		0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	19		0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	-1		0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	0		0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>-13</b>	<b>0</b>	<b>0</b>	<b>-13</b>	<b>8</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	United Kingdom	431	0	373	10	0	314	0	0		50	0	0	
[ 3M - 1Y ]		105	0	101	0	0	90	0	0		11	0	0	
[ 1Y - 2Y ]		201	0	70	34	0	10	0	-7		27	0	0	
[ 2Y - 3Y ]		76	0	36	5	0	-3	0	12		34	0	0	
[ 3Y - 5Y ]		249	0	24	32	0	-55	0	16		48	-2	-2	
[ 5Y - 10Y ]		760	0	432	203	0	223	0	-19		6	-21	-21	
[ 10Y - more ]		431	0	28	0	0	28	0	0		0	0	0	
<b>Total</b>		<b>2,254</b>	<b>0</b>	<b>1,066</b>	<b>283</b>	<b>0</b>	<b>607</b>	<b>1</b>	<b>2</b>	<b>176</b>	<b>0</b>	<b>-23</b>	<b>-23</b>	<b>0</b>
<b>TOTAL EEA 30</b>		<b>49,031</b>	<b>4,753</b>	<b>28,670</b>	<b>20,249</b>	<b>201</b>	<b>2,410</b>	<b>-1,035</b>	<b>32</b>	<b>5,809</b>	<b>782</b>	<b>119</b>	<b>-240</b>	<b>359</b>

Notes and definitions

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

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	Austria	24	2	24	0	0	22	0	0	2		0	0	0
[ 3M - 1Y ]		9	0	8	0	0	8	0	-3	0		0	0	0
[ 1Y - 2Y ]		9	0	4	0	0	4	0	-6	0		0	0	0
[ 2Y - 3Y ]		84	0	69	29	0	40	0	30	0		-1	-1	0
[ 3Y - 5Y ]		240	0	64	81	0	-17	40	2	0		0	0	0
[ 5Y - 10Y ]		455	0	139	143	0	-3	0	-12	0		-8	-8	0
[ 10Y - more ]		66	0	-35	0	0	-35	-3	0	0		0	0	0
<b>Total</b>		<b>888</b>	<b>2</b>	<b>273</b>	<b>253</b>	<b>0</b>	<b>18</b>	<b>36</b>	<b>11</b>	<b>2</b>	<b>0</b>	<b>-8</b>	<b>-9</b>	<b>0</b>
[ 0 - 3M ]	Belgium	170	0	170	6	0	147	0	0	17		0	0	0
[ 3M - 1Y ]		617	0	517	0	0	517	1	51	0		0	0	0
[ 1Y - 2Y ]		144	0	-14	4	0	-18	1	-37	0		0	0	0
[ 2Y - 3Y ]		9	0	-1,015	6	0	-1,021	-16	-35	0		0	0	0
[ 3Y - 5Y ]		1,154	126	1,078	61	0	829	47	35	188		-5	-5	0
[ 5Y - 10Y ]		611	0	19	0	0	-31	13	-5	50		0	0	0
[ 10Y - more ]		142	0	-98	0	0	-98	-79	0	0		0	0	0
<b>Total</b>		<b>2,846</b>	<b>126</b>	<b>656</b>	<b>77</b>	<b>0</b>	<b>324</b>	<b>-33</b>	<b>10</b>	<b>255</b>	<b>0</b>	<b>-5</b>	<b>-5</b>	<b>0</b>
[ 0 - 3M ]	Bulgaria	4	0	4	4	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		24	0	24	24	0	0	0	1	0		0	0	0
[ 1Y - 2Y ]		4	0	4	4	0	0	0	-1	0		0	0	0
[ 2Y - 3Y ]		13	0	13	13	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		3	0	3	3	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>48</b>	<b>0</b>	<b>48</b>	<b>48</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Czech Republic	48	0	48	0	0	48	0	0	0		0	0	0
[ 3M - 1Y ]		732	1	732	445	0	285	0	19	1		-8	-8	0
[ 1Y - 2Y ]		274	4	274	92	0	179	0	6	4		-2	-3	1
[ 2Y - 3Y ]		317	0	316	281	0	35	15	0	0		-13	-17	4
[ 3Y - 5Y ]		902	41	898	787	0	-1	8	-2	112		-41	-42	1
[ 5Y - 10Y ]		1,312	0	1,308	1,132	0	128	4	0	48		-72	-73	1
[ 10Y - more ]		565	0	565	537	0	28	0	0	0		-2	-40	38
<b>Total</b>		<b>4,150</b>	<b>45</b>	<b>4,140</b>	<b>3,274</b>	<b>0</b>	<b>701</b>	<b>26</b>	<b>24</b>	<b>164</b>	<b>0</b>	<b>-137</b>	<b>-183</b>	<b>46</b>
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		116	0	116	0	0	116	0	0	0		0	0	0
[ 1Y - 2Y ]		12	0	12	0	0	12	-3	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	-3	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	-52	4	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	-56	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>128</b>	<b>0</b>	<b>128</b>	<b>0</b>	<b>0</b>	<b>128</b>	<b>-114</b>	<b>4</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Finland	3	0	3	0	0	3	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	5	0	0		0	0	0
[ 1Y - 2Y ]		2	0	-25	0	0	-25	4	0	0		0	0	0
[ 2Y - 3Y ]		0	0	-81	0	0	-81	15	-9	0		0	0	0
[ 3Y - 5Y ]		30	0	-272	30	0	-302	45	7	0		-2	-2	0
[ 5Y - 10Y ]		303	0	274	0	0	274	122	-21	0		0	0	0
[ 10Y - more ]		23	0	16	0	0	16	-45	0	0		0	0	0
<b>Total</b>		<b>360</b>	<b>0</b>	<b>-85</b>	<b>30</b>	<b>0</b>	<b>-115</b>	<b>146</b>	<b>-23</b>	<b>0</b>	<b>0</b>	<b>-2</b>	<b>-2</b>	<b>0</b>

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	France	2,405	38	2,330	1,015	0	1,276	1	0	38		-1	-1	0
[ 3M - 1Y ]		600	0	446	398	0	25	-14	0	22		0	0	0
[ 1Y - 2Y ]		1,966	547	1,144	790	0	-213	-6	-29	567		0	-69	69
[ 2Y - 3Y ]		1,892	848	1,501	435	0	192	-6	39	874		-1	-3	2
[ 3Y - 5Y ]		4,385	219	3,637	3,206	0	174	-19	39	258		17	-76	94
[ 5Y - 10Y ]		9,557	2,449	7,762	5,989	0	-694	-2	-19	2,467		78	-181	259
[ 10Y - more ]		903	0	-149	145	0	-295	87	0	0		4	-7	11
<b>Total</b>		<b>21,709</b>	<b>4,101</b>	<b>16,671</b>	<b>11,980</b>	<b>0</b>	<b>465</b>	<b>40</b>	<b>31</b>	<b>4,226</b>	<b>0</b>	<b>97</b>	<b>-338</b>	<b>435</b>
[ 0 - 3M ]	Germany	5,469	0	1,121	0	0	1,121	-59	34	0		0	0	0
[ 3M - 1Y ]		170	0	71	29	0	31	-184	-24	11		0	0	0
[ 1Y - 2Y ]		564	36	298	0	0	239	-673	17	59		0	0	0
[ 2Y - 3Y ]		89	0	-1,283	0	0	-1,294	-275	78	11		0	0	0
[ 3Y - 5Y ]		1,767	0	1,323	906	0	395	544	37	22		-9	-33	24
[ 5Y - 10Y ]		2,741	10	2,249	1,850	0	377	298	-158	21		-5	-75	69
[ 10Y - more ]		824	0	-170	0	0	-170	-481	0	0		0	0	0
<b>Total</b>		<b>11,624</b>	<b>46</b>	<b>3,609</b>	<b>2,785</b>	<b>0</b>	<b>699</b>	<b>-830</b>	<b>-15</b>	<b>125</b>	<b>0</b>	<b>-14</b>	<b>-108</b>	<b>93</b>
[ 0 - 3M ]	Greece <sup>(5)</sup>	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		10	0	10	10	0	0	0	0	0		3	3	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	47	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	-35	0	0		0	0	0
[ 10Y - more ]		33	0	33	24	0	8	3	0	0		5	5	0
<b>Total</b>		<b>43</b>	<b>0</b>	<b>43</b>	<b>35</b>	<b>0</b>	<b>8</b>	<b>14</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>7</b>	<b>7</b>	<b>0</b>
[ 0 - 3M ]	Hungary	49	0	49	0	0	49	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	3	19	0		0	0	0
[ 1Y - 2Y ]		8	0	6	0	0	6	-121	2	0		0	0	0
[ 2Y - 3Y ]		13	0	13	0	0	13	0	-6	0		0	0	0
[ 3Y - 5Y ]		14	0	14	13	0	1	-23	-4	0		2	1	1
[ 5Y - 10Y ]		1	0	-1	0	0	-1	-168	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>85</b>	<b>0</b>	<b>82</b>	<b>13</b>	<b>0</b>	<b>69</b>	<b>-309</b>	<b>11</b>	<b>0</b>	<b>0</b>	<b>2</b>	<b>1</b>	<b>1</b>
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-3	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	16	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	-9	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Ireland	0	0	0	0	0	0	13	0	0		0	0	0
[ 3M - 1Y ]		308	0	295	304	-9	-9	4	4	0		4	4	1
[ 1Y - 2Y ]		1	0	1	0	0	1	10	0	0		0	0	0
[ 2Y - 3Y ]		2	0	2	0	0	2	56	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	-1	-2	0		0	0	0
[ 5Y - 10Y ]		71	0	0	0	0	0	0	1	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>382</b>	<b>0</b>	<b>298</b>	<b>304</b>	<b>-6</b>	<b>82</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>4</b>	<b>4</b>	<b>1</b>
[ 0 - 3M ]	Italy	307	0	160	0	0	160	0	27	0		0	0	0
[ 3M - 1Y ]		297	0	132	102	0	27	0	-35	3		1	-1	2
[ 1Y - 2Y ]		661	0	334	13	0	321	0	127	0		0	0	0
[ 2Y - 3Y ]		870	28	487	489	201	-239	0	-45	35		23	-40	62
[ 3Y - 5Y ]		514	0	150	178	0	-34	0	30	7		19	7	13
[ 5Y - 10Y ]		1,149	0	593	361	0	218	-49	-114	13		33	27	6
[ 10Y - more ]		205	0	-271	0	0	-271	0	17	0		0	0	0
<b>Total</b>		<b>4,004</b>	<b>28</b>	<b>1,584</b>	<b>1,143</b>	<b>201</b>	<b>182</b>	<b>-49</b>	<b>6</b>	<b>58</b>	<b>0</b>	<b>76</b>	<b>-6</b>	<b>83</b>
[ 0 - 3M ]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	-3	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>



Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	-1	0	0	-1	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	-1	0	0	-1	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		1	0	1	0	0	1	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		1	0	1	0	0	1	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>2</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Malta	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Netherlands	13	0	-7	0	0	-7	-1	0	0		0	0	0
[ 3M - 1Y ]		10	0	9	0	0	9	5	0	0		0	0	0
[ 1Y - 2Y ]		174	0	166	30	0	136	138	13	0		-1	-1	0
[ 2Y - 3Y ]		119	0	-27	0	0	-27	85	4	0		0	0	0
[ 3Y - 5Y ]		257	0	147	79	0	68	-108	-9	0		0	0	0
[ 5Y - 10Y ]		117	0	4	22	0	-18	-21	-3	0		-1	-1	0
[ 10Y - more ]		65	0	-30	0	0	-30	-444	0	0		0	0	0
<b>Total</b>		<b>754</b>	<b>0</b>	<b>262</b>	<b>131</b>	<b>131</b>	<b>-346</b>	<b>5</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>-2</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Norway	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-1	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-14	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-15</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Poland	62	0	62	62	0	0	0	8	0		0	0	0
[ 3M - 1Y ]		24	0	24	20	0	4	0	27	0		0	0	0
[ 1Y - 2Y ]		98	0	98	93	0	5	0	11	0		-5	-5	0
[ 2Y - 3Y ]		2	0	2	0	0	2	0	-8	0		0	0	0
[ 3Y - 5Y ]		72	0	72	67	0	6	0	2	0		-5	-5	0
[ 5Y - 10Y ]		58	0	53	48	0	4	0	-6	0		-3	-3	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>316</b>	<b>0</b>	<b>311</b>	<b>290</b>	<b>21</b>	<b>0</b>	<b>34</b>	<b>0</b>	<b>0</b>	<b>-13</b>	<b>-13</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Portugal	6	0	6	0	6	8	0	0	0		0	0	0
[ 3M - 1Y ]		106	0	106	0	0	106	22	4	0		0	0	0
[ 1Y - 2Y ]		3	0	3	0	0	3	53	2	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	-46	-11	0		0	0	0
[ 3Y - 5Y ]		9	0	0	0	0	0	-125	77	0		0	0	0
[ 5Y - 10Y ]		5	0	4	0	0	4	-117	-83	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>129</b>	<b>0</b>	<b>119</b>	<b>0</b>	<b>119</b>	<b>-205</b>	<b>-10</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>  Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)  Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item  Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>	
		of which: loans and advances in the HTM and Loans and receivables portfolios	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>									
[ 0 - 3M ]	Romania	256	0	256	230	0	25	0	0	0	0	0	0	
[ 3M - 1Y ]		256	0	256	238	0	19	0	5	0	0	0	0	
[ 1Y - 2Y ]		215	36	215	162	0	18	0	0	36	0	-2	2	
[ 2Y - 3Y ]		167	32	167	131	0	3	0	-4	32	-3	-3	0	
[ 3Y - 5Y ]		278	32	278	232	0	14	0	1	32	2	-2	4	
[ 5Y - 10Y ]		8	0	8	8	0	0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>1,180</b>	<b>100</b>	<b>1,180</b>	<b>1,001</b>	<b>0</b>	<b>79</b>	<b>0</b>	<b>100</b>	<b>0</b>	<b>-1</b>	<b>-7</b>	<b>6</b>	
[ 0 - 3M ]	Slovakia	4	4	4	0	0	0	0	4	0	0	0	0	
[ 3M - 1Y ]		83	0	83	0	0	83	0	0	0	0	0	0	
[ 1Y - 2Y ]		35	0	35	35	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		38	0	38	0	0	38	0	-39	0	0	0	0	
[ 3Y - 5Y ]		146	0	146	133	0	13	4	0	0	-4	-4	0	
[ 5Y - 10Y ]		45	0	45	42	0	2	0	0	0	-2	-2	0	
[ 10Y - more ]		29	0	29	29	0	0	0	0	0	3	-2	5	
<b>Total</b>		<b>379</b>	<b>4</b>	<b>379</b>	<b>239</b>	<b>0</b>	<b>137</b>	<b>4</b>	<b>4</b>	<b>0</b>	<b>-3</b>	<b>-8</b>	<b>5</b>	
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		4	2	4	0	0	2	0	14	2	0	0	0	
[ 2Y - 3Y ]		36	5	36	5	0	20	0	-1	12	0	0	0	
[ 3Y - 5Y ]		52	0	52	31	0	5	0	-2	16	1	1	0	
[ 5Y - 10Y ]		67	0	67	67	0	-35	0	-1	0	5	5	0	
[ 10Y - more ]		104	0	104	91	0	13	0	0	0	10	10	0	
<b>Total</b>		<b>263</b>	<b>7</b>	<b>263</b>	<b>194</b>	<b>0</b>	<b>4</b>	<b>0</b>	<b>29</b>	<b>0</b>	<b>15</b>	<b>15</b>	<b>0</b>	
[ 0 - 3M ]	Spain	492	0	492	219	0	273	0	0	0	0	0	0	
[ 3M - 1Y ]		214	0	178	26	0	119	0	26	33	0	0	1	
[ 1Y - 2Y ]		65	0	22	0	0	-4	0	-50	26	0	0	0	
[ 2Y - 3Y ]		122	0	49	0	0	-29	0	22	78	0	0	0	
[ 3Y - 5Y ]		150	0	86	49	0	7	0	133	29	2	2	0	
[ 5Y - 10Y ]		449	0	241	51	0	46	0	-123	144	3	3	0	
[ 10Y - more ]		65	0	-44	0	0	-44	0	0	0	0	0	0	
<b>Total</b>		<b>1,557</b>	<b>0</b>	<b>1,026</b>	<b>345</b>	<b>0</b>	<b>369</b>	<b>0</b>	<b>311</b>	<b>0</b>	<b>6</b>	<b>5</b>	<b>1</b>	
[ 0 - 3M ]	Sweden	0	0	0	0	0	0	1	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		17	0	17	13	0	4	0	-6	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-10	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	10	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	-1	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>17</b>	<b>0</b>	<b>17</b>	<b>13</b>	<b>0</b>	<b>5</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	United Kingdom	76	0	59	0	0	59	0	0	0	0	0	0	
[ 3M - 1Y ]		95	0	69	9	0	60	0	-3	0	0	0	0	
[ 1Y - 2Y ]		32	0	24	27	0	-4	1	11	0	0	0	0	
[ 2Y - 3Y ]		58	0	33	36	0	-2	0	3	0	0	0	0	
[ 3Y - 5Y ]		320	0	84	78	0	6	0	2	0	-2	-2	0	
[ 5Y - 10Y ]		714	0	371	289	0	82	0	-17	0	-23	-23	0	
[ 10Y - more ]		425	0	-31	0	0	-31	0	0	0	0	0	0	
<b>Total</b>		<b>1,721</b>	<b>0</b>	<b>607</b>	<b>438</b>	<b>0</b>	<b>169</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>-26</b>	<b>-26</b>	<b>0</b>	
<b>TOTAL EEA 30</b>		<b>52,586</b>	<b>4,460</b>	<b>31,576</b>	<b>22,591</b>	<b>201</b>	<b>3,509</b>	<b>-1,538</b>	<b>49</b>	<b>5,275</b>	<b>0</b>	<b>-4</b>	<b>-674</b>	<b>670</b>

Notes and definitions

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