

Composition of capital

IT040  
INTESA SANPAOLO S.p.A

(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>	34,275		35,333		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	48,919		49,782		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-14,644		-14,449		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>	621		496		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
<b>B) Deductions from common equity (Elements deducted from original own funds) (-)</b>	-1,478	-0.5%	-1,571	-0.5%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-1,248		-1,291		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 <sup>(2)</sup>	0	0.0%	0	0.0%	COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-230	-0.1%	-280	-0.1%	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>	32,797	10.2%	33,762	10.9%	
Of which: ordinary shares subscribed by government	0	0.0%	0	0.0%	Paid up ordinary shares subscribed by government
<b>D) Other instruments available for meeting the buffer (+)</b>	0		0		
Hybrids to be converted into ordinary shares by 31st October 2012	0		0		
New CoCos issued according to EBA Common Term Sheet	0		0		
<b>E) Other Existing government support measures (+)</b>	0	0.0%	0	0.0%	
<b>F) Core Tier 1 including existing government support measures (C+D+E)</b>	32,797	10.2%	33,762	10.9%	
<b>G) Hybrid instruments not subscribed by government</b>	4,498		3,272		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>	37,295	11.6%	37,034	12.0%	<b>COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)</b>
<b>RWA</b>	322,310		308,353		
<b>Sovereign Capital buffer</b>					
<b>H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)</b>	720		720		
<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>	1,992		1,992		
<b>Sovereign capital buffer for exposures in EEA (H+I)</b>	2,712		2,712		Sum of Prudential filter and valuation. If negative it is set to 0
<b>J) Additional impairments on sovereign exposures (-)</b>	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
<b>Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer</b>	-3,789		-6,010		9% RWA - CT 1 including existing government support measures
<b>Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures</b>	-1,077		-3,298		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

IT040  
INTESA SANPAOLO S.p.A

(in million Euro)

	Dec-11	Jun-12
<b>Total RWA <sup>(1)</sup></b>	<b>322,310</b>	<b>308,353</b>
RWA for credit risk	277,498	263,427
RWA Securitisation and re-securitisations	6,059	6,009
RWA Other credit risk	271,439	257,418
RWA for market risk	17,488	18,764
RWA operational risk	24,825	24,880
Transitional floors	0	0
RWA Other	2,499	1,282

### Notes and definitions

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

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

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	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	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 ]		1	0	1	0	0	1	0	0	0		0	0	0	0
[ 2Y - 3Y ]		4	0	4	3	0	1	0	0	0		0	0	0	0
[ 3Y - 5Y ]		42	0	31	1	0	30	0	0	0		0	0	0	0
[ 5Y - 10Y ]		9	0	9	0	0	9	0	0	0		0	0	0	0
[ 10Y - more ]		2	0	1	0	0	-1	0	0	3		0	0	0	0
<b>Total</b>	<b>58</b>	<b>0</b>	<b>46</b>	<b>4</b>	<b>0</b>	<b>40</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 ]	Belgium	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		0	0	-20	0	0	-20	0	0	0		0	0	0	0
[ 1Y - 2Y ]		30	0	30	30	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-1	0		0	0	0	0
[ 3Y - 5Y ]		6	0	5	5	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		0	0	-5	0	0	-5	0	0	0		0	0	0	0
[ 10Y - more ]		7	0	5	0	0	5	0	0	0		0	0	0	0
<b>Total</b>	<b>43</b>	<b>0</b>	<b>15</b>	<b>35</b>	<b>0</b>	<b>-20</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>	
[ 0 - 3M ]	Bulgaria	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>	<b>0</b>	
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		6	0	6	0	0	0	0	0	6		0	0	0	0
[ 1Y - 2Y ]		5	0	5	0	0	0	0	0	6		0	0	0	0
[ 2Y - 3Y ]		5	0	5	0	0	0	0	0	6		0	0	0	0
[ 3Y - 5Y ]		3	0	3	0	0	0	0	0	4		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>19</b>	<b>0</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>22</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Czech Republic	6	6	6	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		25	2	25	0	0	23	0	0	0		0	0	0	0
[ 1Y - 2Y ]		2	2	2	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		2	2	2	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		4	3	3	0	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		32	4	29	27	0	-1	0	0	0		1	3	-4	-4
[ 10Y - more ]		4	4	4	0	0	0	0	0	0		0	0	0	0
<b>Total</b>	<b>75</b>	<b>23</b>	<b>71</b>	<b>27</b>	<b>0</b>	<b>22</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>3</b>	<b>-4</b>	<b>-4</b>	
[ 0 - 3M ]	Denmark	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>	<b>0</b>	
[ 0 - 3M ]	Estonia	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>	<b>0</b>	
[ 0 - 3M ]	Finland	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		2	2	2	0	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		2	2	2	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		2	2	2	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		4	4	4	0	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		6	6	6	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>16</b>	<b>16</b>	<b>16</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 ]	France	3	3	3	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		1	1	-51	0	0	-51	0	0	0		0	0	0
[ 1Y - 2Y ]		1	1	-21	0	0	-21	0	-1	0		0	0	0
[ 2Y - 3Y ]		11	0	2	3	0	-1	0	1	0		0	0	0
[ 3Y - 5Y ]		21	1	-77	0	0	-78	0	2	0		0	0	0
[ 5Y - 10Y ]		75	2	70	0	0	18	0	0	50		0	0	0
[ 10Y - more ]		66	2	57	0	0	-7	0	0	62		0	0	0
<b>Total</b>	<b>178</b>	<b>10</b>	<b>-17</b>	<b>3</b>	<b>0</b>	<b>-140</b>	<b>0</b>	<b>2</b>	<b>112</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Germany	1	0	1	0	0	1	0	0		0	0	0	0
[ 3M - 1Y ]		18	0	-2	0	0	-2	0	0		0	0	0	0
[ 1Y - 2Y ]		80	0	1	26	0	-25	0	0	0		0	0	0
[ 2Y - 3Y ]		130	0	106	21	0	85	0	1	0		0	1	-1
[ 3Y - 5Y ]		184	0	80	0	0	-6	0	-2	90		0	0	0
[ 5Y - 10Y ]		192	0	151	104	0	47	0	0	0		0	0	0
[ 10Y - more ]		53	0	48	52	0	-4	0	0	0		-1	1	0
<b>Total</b>	<b>658</b>	<b>0</b>	<b>385</b>	<b>203</b>	<b>0</b>	<b>96</b>	<b>0</b>	<b>-1</b>	<b>90</b>	<b>0</b>	<b>-1</b>	<b>2</b>	<b>-1</b>	
[ 0 - 3M ]	Greece <sup>(5)</sup>	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		1	0	1	0	0	2	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	1	0	0	0		0	0	0
[ 2Y - 3Y ]		1	0	1	0	0	2	0	0	0		0	0	0
[ 3Y - 5Y ]		145	0	145	29	0	1	0	-3	0		0	0	0
[ 5Y - 10Y ]		5	0	5	8	0	0	23	0	0		0	0	0
[ 10Y - more ]		715	0	715	520	0	3	0	0	0		-1	1	0
<b>Total</b>	<b>867</b>	<b>0</b>	<b>867</b>	<b>557</b>	<b>0</b>	<b>9</b>	<b>23</b>	<b>-3</b>	<b>0</b>	<b>702</b>	<b>-1</b>	<b>1</b>	<b>0</b>	
[ 0 - 3M ]	Hungary	510	53	510	456	0	1	0	0		0	0	0	0
[ 3M - 1Y ]		30	20	30	8	0	1	0	0	0		0	0	0
[ 1Y - 2Y ]		22	20	22	0	0	1	0	0	1		0	0	0
[ 2Y - 3Y ]		35	14	34	0	0	2	0	0	18		0	0	0
[ 3Y - 5Y ]		79	25	78	35	0	11	0	0	8		2	1	-3
[ 5Y - 10Y ]		81	35	80	0	0	3	0	0	42		0	0	0
[ 10Y - more ]		215	37	215	0	0	5	0	0	175		0	0	0
<b>Total</b>	<b>972</b>	<b>204</b>	<b>969</b>	<b>499</b>	<b>0</b>	<b>24</b>	<b>0</b>	<b>0</b>	<b>244</b>	<b>0</b>	<b>2</b>	<b>1</b>	<b>-3</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 ]		2	0	2	0	0	2	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>2</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 ]	Ireland	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		16	-16	0
[ 5Y - 10Y ]		120	0	120	120	0	0	0	0	0		11	-11	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>120</b>	<b>0</b>	<b>120</b>	<b>120</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>27</b>	<b>-27</b>	<b>0</b>	
[ 0 - 3M ]	Italy	9,581	4,963	9,222	2,423	0	1,582	0	-1	253		1	0	-2
[ 3M - 1Y ]		13,167	2,214	12,654	9,251	0	1,158	0	-1	30		24	11	-35
[ 1Y - 2Y ]		4,412	2,240	4,239	1,910	0	88	-18	3	0		36	-22	-15
[ 2Y - 3Y ]		4,138	1,557	4,069	2,171	0	339	0	0	2		112	31	-144
[ 3Y - 5Y ]		4,369	2,829	4,188	1,321	30	8	-3	21	0		115	-92	-22
[ 5Y - 10Y ]		6,518	4,239	6,365	1,357	27	107	-2	70	635		368	-95	-273
[ 10Y - more ]		11,258	8,425	11,211	773	76	12	1,057	0	1,919		277	-30	-248
<b>Total</b>	<b>53,443</b>	<b>26,467</b>	<b>51,948</b>	<b>19,206</b>	<b>133</b>	<b>3,294</b>	<b>1,034</b>	<b>92</b>	<b>2,839</b>	<b>108</b>	<b>933</b>	<b>-197</b>	<b>-739</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 ]		25	0	25	0	0	0	0	0	25		0	0	0
[ 10Y - more ]		60	60	60	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>85</b>	<b>60</b>	<b>85</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>	

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: <b>loans and advances</b> 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 <b>Debt securities</b> 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 [		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 [		19	0	19	19	0	0	0	0	0		-1	4	-3	-3
[ 10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>19</b>	<b>0</b>	<b>19</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>4</b>	<b>-3</b>	<b>-3</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	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 [	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	4	0	4	0	1	0	0	0	3		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 [		4	0	3	3	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>8</b>	<b>0</b>	<b>7</b>	<b>3</b>	<b>1</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 [	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 [		15	0	15	0	0	15	0	0	0		0	0	0	0
[ 2Y - 3Y [		38	0	38	0	0	38	0	0	0		0	0	0	0
[ 3Y - 5Y [		14	0	14	0	0	14	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>67</b>	<b>0</b>	<b>67</b>	<b>0</b>	<b>67</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 [	Poland	169	0	169	0	0	169	0	0	0		0	0	0	0
[ 3M - 1Y [		13	0	13	0	0	13	0	0	0		0	0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y [		14	0	14	0	0	0	0	0	14		0	0	0	0
[ 3Y - 5Y [		15	0	14	0	0	-1	0	0	15		0	0	0	0
[ 5Y - 10Y [		46	0	45	20	0	0	0	0	25		0	0	0	0
[ 10Y - more [		21	0	21	0	0	0	0	0	22		0	0	0	0
<b>Total</b>		<b>278</b>	<b>0</b>	<b>276</b>	<b>20</b>	<b>181</b>	<b>0</b>	<b>0</b>	<b>76</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M [	Portugal	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y [		23	23	23	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 [		1	0	1	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y [		1	1	1	0	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y [		31	4	31	27	0	0	0	0	0		0	0	0	0
[ 10Y - more [		7	7	7	0	0	0	0	0	0		21	-21	0	0
<b>Total</b>		<b>63</b>	<b>35</b>	<b>63</b>	<b>27</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>21</b>	<b>-21</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 ]	Romania	51	4	51	47	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		30	1	30	26	0	3	0	0	0		0	0	0
[ 1Y - 2Y ]		6	1	6	5	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		1	1	1	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		23	2	23	11	0	0	0	0	10		0	0	0
[ 5Y - 10Y ]		27	3	27	25	0	0	0	0	0		2	3	-5
[ 10Y - more ]		3	3	3	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>141</b>	<b>15</b>	<b>141</b>	<b>114</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>10</b>		<b>0</b>	<b>2</b>	<b>3</b>	<b>-5</b>
[ 0 - 3M ]	Slovakia	44	33	44	0	0	11	0	0	0		0	0	0
[ 3M - 1Y ]		215	12	215	25	0	19	0	159		0	0	0	0
[ 1Y - 2Y ]		174	12	174	127	0	0	0	33		0	0	0	0
[ 2Y - 3Y ]		412	9	412	0	0	0	0	376		0	0	0	0
[ 3Y - 5Y ]		908	16	908	892	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		674	22	674	228	0	0	0	410		0	0	0	0
[ 10Y - more ]		107	23	107	0	0	0	0	100		28	-28	0	0
<b>Total</b>		<b>2,534</b>	<b>127</b>	<b>2,534</b>	<b>1,272</b>	<b>0</b>	<b>30</b>	<b>0</b>	<b>1,078</b>		<b>0</b>	<b>28</b>	<b>-28</b>	<b>0</b>
[ 0 - 3M ]	Slovenia	48	22	48	26	0	0	0	0	0		6	-6	0
[ 3M - 1Y ]		9	8	9	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		44	8	44	36	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		6	6	6	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		33	10	33	23	0	0	0	-1	0		0	0	0
[ 5Y - 10Y ]		43	15	43	28	0	0	0	0	0		0	0	0
[ 10Y - more ]		26	15	26	10	0	0	0	0	0		0	0	0
<b>Total</b>		<b>209</b>	<b>84</b>	<b>209</b>	<b>123</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>0</b>		<b>2</b>	<b>6</b>	<b>-6</b>	<b>0</b>
[ 0 - 3M ]	Spain	54	3	54	0	0	0	0	50		0	0	0	0
[ 3M - 1Y ]		105	63	105	0	0	42	0	0		0	0	0	0
[ 1Y - 2Y ]		117	47	69	0	0	-40	0	62		0	0	0	0
[ 2Y - 3Y ]		115	50	91	6	0	-15	0	50		0	0	0	0
[ 3Y - 5Y ]		106	95	79	0	0	-16	0	0		0	0	0	0
[ 5Y - 10Y ]		647	291	598	0	0	-43	0	350		0	0	0	0
[ 10Y - more ]		68	52	67	0	0	16	0	0		0	0	0	0
<b>Total</b>		<b>1,212</b>	<b>601</b>	<b>1,063</b>	<b>6</b>	<b>0</b>	<b>-56</b>	<b>0</b>	<b>512</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Sweden	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 ]		9	0	9	0	0	9	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>9</b>	<b>0</b>	<b>9</b>	<b>0</b>	<b>0</b>	<b>9</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	United Kingdom	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		257	0	257	0	0	257	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>257</b>	<b>0</b>	<b>257</b>	<b>0</b>	<b>0</b>	<b>257</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>TOTAL EEA 30</b>		<b>61,333</b>	<b>27,642</b>	<b>59,171</b>	<b>22,238</b>	<b>133</b>	<b>3,819</b>	<b>1,057</b>	<b>79</b>		<b>812</b>	<b>1,017</b>	<b>-265</b>	<b>-755</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	1	0	1	0	0	1	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 ]		4	0	4	3	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		43	0	40	1	0	0	39	0	0		0	0	0
[ 5Y - 10Y ]		9	0	9	0	0	0	9	0	0		0	0	0
[ 10Y - more ]		3	0	3	0	0	0	0	0	3		0	0	0
<b>Total</b>	<b>60</b>	<b>0</b>	<b>57</b>	<b>4</b>	<b>0</b>	<b>0</b>	<b>49</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Belgium	0	0	-25	0	0	-25	0	0	0		0	0	0
[ 3M - 1Y ]		31	0	31	30	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		1	1	1	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		4	1	4	3	0	0	0	0	-1		0	0	0
[ 3Y - 5Y ]		50	48	50	2	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		10	0	2	0	0	0	2	0	0		0	0	0
[ 10Y - more ]		0	0	-1	0	0	0	-1	0	0		0	0	0
<b>Total</b>	<b>96</b>	<b>50</b>	<b>62</b>	<b>35</b>	<b>0</b>	<b>0</b>	<b>-24</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	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 ]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		5	0	5	0	0	0	0	0	6		0	0	0
[ 1Y - 2Y ]		5	0	5	0	0	0	0	0	6		0	0	0
[ 2Y - 3Y ]		3	0	3	0	0	0	0	0	4		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>13</b>	<b>0</b>	<b>13</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>16</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Czech Republic	6	6	6	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		2	2	2	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		3	3	3	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		2	2	2	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		4	4	4	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		35	5	30	29	0	0	-4	0	0		0	5	-5
[ 10Y - more ]		5	5	5	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>57</b>	<b>27</b>	<b>52</b>	<b>29</b>	<b>0</b>	<b>0</b>	<b>-4</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5</b>	<b>-5</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 ]		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 ]	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	1	1	1	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		1	1	1	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		2	2	2	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		2	2	2	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		4	4	4	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		11	5	11	0	0	0	6	0	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>15</b>	<b>21</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>6</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 ]	France	5	2	2	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		2	1	2	0	0	1	0	-1	0		0	0	0
[ 1Y - 2Y ]		15	1	11	3	0	7	0	0	0		0	0	0
[ 2Y - 3Y ]		140	1	140	0	0	138	0	1	0		0	0	0
[ 3Y - 5Y ]		14	3	-3	0	0	-6	0	3	0		0	0	0
[ 5Y - 10Y ]		85	6	81	0	0	0	0	-4	75		0	0	0
[ 10Y - more ]		44	5	40	0	0	-2	0	0	37		0	0	0
<b>Total</b>		<b>305</b>	<b>19</b>	<b>273</b>	<b>3</b>	<b>0</b>	<b>138</b>	<b>0</b>	<b>-1</b>	<b>112</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Germany	1	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		64	0	63	26	0	38	0	0	0		0	0	0
[ 1Y - 2Y ]		162	0	115	21	0	94	0	0	0		0	1	-1
[ 2Y - 3Y ]		170	0	140	0	0	140	0	1	0		0	0	0
[ 3Y - 5Y ]		194	0	163	0	0	76	0	-2	90		0	0	0
[ 5Y - 10Y ]		56	0	30	0	0	30	0	0	0		0	0	0
[ 10Y - more ]		4	0	-27	0	0	-27	0	0	0		0	0	0
<b>Total</b>		<b>651</b>	<b>0</b>	<b>484</b>	<b>47</b>	<b>0</b>	<b>351</b>	<b>0</b>	<b>-1</b>	<b>90</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>-1</b>
[ 0 - 3M ]	Greece <sup>(5)</sup>	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		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	23	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		-1	1	0
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>23</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>1</b>	<b>0</b>
[ 0 - 3M ]	Hungary	927	44	927	872	0	11	0	0	0		0	0	0
[ 3M - 1Y ]		19	15	19	0	0	4	0	0	0		0	0	0
[ 1Y - 2Y ]		43	21	43	0	0	1	0	0	20		0	0	0
[ 2Y - 3Y ]		16	16	16	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		80	27	80	39	0	7	0	0	9		0	4	-4
[ 5Y - 10Y ]		80	37	79	0	0	0	0	0	41		0	0	0
[ 10Y - more ]		214	39	214	0	0	0	0	0	176		0	0	0
<b>Total</b>		<b>1,379</b>	<b>199</b>	<b>1,378</b>	<b>911</b>	<b>0</b>	<b>23</b>	<b>0</b>	<b>246</b>	<b>0</b>	<b>0</b>	<b>4</b>	<b>-4</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 ]		2	0	2	0	0	2	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>3</b>	<b>0</b>	<b>3</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>	
[ 0 - 3M ]	Ireland	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 ]		96	0	96	96	0	0	0	0	0		11	-11	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>96</b>	<b>0</b>	<b>96</b>	<b>96</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>11</b>	<b>-11</b>	<b>0</b>	
[ 0 - 3M ]	Italy	10,396	3,885	10,293	4,655	0	1,728	0	0	25		5	15	-21
[ 3M - 1Y ]		19,527	1,705	19,069	15,792	0	1,525	0	0	48		18	0	-18
[ 1Y - 2Y ]		10,015	2,492	9,941	96	0	96	-18	2	2		84	-58	-26
[ 2Y - 3Y ]		7,607	1,817	7,337	5,296	32	191	0	0	0		145	-77	-68
[ 3Y - 5Y ]		5,114	3,094	4,727	1,342	29	262	-5	31	0		66	-53	-13
[ 5Y - 10Y ]		6,834	4,671	6,468	1,535	0	-198	-1	9	635		325	-77	-248
[ 10Y - more ]		11,950	8,745	11,905	797	85	127	3,893	-36	2,126		262	21	-283
<b>Total</b>		<b>71,443</b>	<b>26,409</b>	<b>69,740</b>	<b>36,769</b>	<b>146</b>	<b>3,869</b>	<b>6</b>	<b>2,836</b>	<b>85</b>	<b>905</b>	<b>-229</b>	<b>-677</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 ]		25	0	25	0	0	0	0	0	25		0	0	0
[ 10Y - more ]		50	50	50	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>75</b>	<b>50</b>	<b>75</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>	



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	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 ]		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 ]		1	0	1	0	0	1	0	0	0		0	0	0	0
[ 3Y - 5Y ]		1	0	1	0	0	1	0	0	0		0	0	0	0
[ 5Y - 10Y ]		21	0	21	21	0	0	0	0	0		-1	5	-4	-4
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>23</b>	<b>0</b>	<b>23</b>	<b>21</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>5</b>	<b>-4</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	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		-1	1	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>-1</b>	<b>1</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	1	0	1	0	0	1	0	0	0		0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		5	0	5	0	0	5	0	0	0		0	0	0	0
[ 2Y - 3Y ]		0	0	-10	0	0	-10	0	0	0		0	0	0	0
[ 3Y - 5Y ]		4	0	4	3	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		12	0	11	2	0	11	0	0	0		0	0	0	0
[ 10Y - more ]		0	0	-1	0	0	-1	0	0	0		0	0	0	0
<b>Total</b>		<b>22</b>	<b>0</b>	<b>10</b>	<b>3</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</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 ]		55	0	55	0	0	55	0	0	0		0	0	0	0
[ 2Y - 3Y ]		6	0	6	0	0	6	0	0	0		0	0	0	0
[ 3Y - 5Y ]		72	0	72	0	0	72	0	0	0		0	0	0	0
[ 5Y - 10Y ]		2	0	2	0	0	2	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>135</b>	<b>0</b>	<b>135</b>	<b>0</b>	<b>0</b>	<b>135</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Poland	12	0	12	0	0	12	0	0	0		0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 1Y - 2Y ]		14	0	14	0	0	14	0	0	14		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		36	0	36	21	0	0	0	0	15		0	0	0	0
[ 5Y - 10Y ]		27	0	25	0	0	0	0	0	25		0	0	0	0
[ 10Y - more ]		21	0	17	0	0	-4	0	0	22		-1	1	0	0
<b>Total</b>		<b>110</b>	<b>0</b>	<b>104</b>	<b>21</b>	<b>0</b>	<b>8</b>	<b>0</b>	<b>76</b>	<b>0</b>	<b>-1</b>	<b>1</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Portugal	23	23	23	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 ]		1	1	1	0	0	0	0	0	0		0	0	0	0
[ 5Y - 10Y ]		4	4	4	0	0	0	0	0	0		0	0	0	0
[ 10Y - more ]		7	7	7	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>35</b>	<b>35</b>	<b>35</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

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

Jun-12  
IT040  
INTESA SANPAOLO S.p.A

(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	4	4	4	0	0	0	0	0		0	0	0	
[ 3M - 1Y ]		39	1	39	38	0	0	0	0		0	0	0	
[ 1Y - 2Y ]		42	2	42	40	0	0	0	0		0	0	0	
[ 2Y - 3Y ]		11	1	11	0	0	0	0	10		0	0	0	
[ 3Y - 5Y ]		14	2	14	11	0	0	0	0		0	0	0	
[ 5Y - 10Y ]		30	3	29	26	0	0	0	0		0	-1	6	
[ 10Y - more ]		4	4	4	0	0	0	0	0		0	0	0	
<b>Total</b>		<b>144</b>	<b>17</b>	<b>143</b>	<b>115</b>	<b>0</b>	<b>0</b>	<b>10</b>		<b>0</b>	<b>-1</b>	<b>6</b>	<b>-5</b>	
[ 0 - 3M ]	Slovakia	32	31	32	0	1	0	0	0		0	0	0	
[ 3M - 1Y ]		359	10	359	126	0	222	0	0		0	0	0	
[ 1Y - 2Y ]		626	15	626	97	0	11	0	478		0	0	0	
[ 2Y - 3Y ]		397	11	397	386	0	0	0	0		0	0	0	
[ 3Y - 5Y ]		881	19	881	704	0	1	0	147		0	0	0	
[ 5Y - 10Y ]		400	26	400	76	0	0	0	263		0	0	0	
[ 10Y - more ]		128	27	128	0	0	0	0	100		0	-23	23	
<b>Total</b>		<b>2,823</b>	<b>139</b>	<b>2,823</b>	<b>1,389</b>	<b>0</b>	<b>235</b>	<b>988</b>		<b>0</b>	<b>-23</b>	<b>23</b>	<b>0</b>	
[ 0 - 3M ]	Slovenia	39	39	39	0	0	0	0	0		0	0	0	
[ 3M - 1Y ]		49	13	49	36	0	0	0	0		0	0	0	
[ 1Y - 2Y ]		19	19	19	0	0	0	0	0		0	0	0	
[ 2Y - 3Y ]		31	14	31	17	0	0	0	0		0	0	0	
[ 3Y - 5Y ]		34	23	34	10	0	0	0	0		0	0	0	
[ 5Y - 10Y ]		58	33	58	25	0	0	0	0		0	0	0	
[ 10Y - more ]		45	34	45	10	0	0	0	0		4	-4	0	
<b>Total</b>		<b>275</b>	<b>175</b>	<b>275</b>	<b>98</b>	<b>0</b>	<b>0</b>	<b>0</b>		<b>1</b>	<b>4</b>	<b>-4</b>	<b>0</b>	
[ 0 - 3M ]	Spain	15	9	15	0	7	0	0	0		0	0	0	
[ 3M - 1Y ]		84	63	77	0	-2	0	0	15		0	0	0	
[ 1Y - 2Y ]		151	45	141	0	-1	0	0	97		0	0	0	
[ 2Y - 3Y ]		57	50	46	6	0	-10	0	0		0	0	0	
[ 3Y - 5Y ]		198	93	190	0	0	-2	0	100		0	0	0	
[ 5Y - 10Y ]		526	265	519	0	5	0	0	250		0	0	0	
[ 10Y - more ]		53	49	52	0	4	0	0	0		0	0	0	
<b>Total</b>		<b>1,084</b>	<b>574</b>	<b>1,040</b>	<b>6</b>	<b>1</b>	<b>-6</b>	<b>462</b>		<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Sweden	2	0	2	2	0	0	0	0		0	0	0	
[ 3M - 1Y ]		10	0	10	0	10	0	0	0		0	0	0	
[ 1Y - 2Y ]		20	0	20	0	20	0	0	0		0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 3Y - 5Y ]		24	0	24	0	24	0	0	0		0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	0		0	0	0	
<b>Total</b>		<b>56</b>	<b>0</b>	<b>56</b>	<b>2</b>	<b>0</b>	<b>54</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	United Kingdom	0	0	0	0	0	0	0	0		0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0		0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	0		0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>TOTAL EEA 30</b>		<b>78,906</b>	<b>27,709</b>	<b>76,898</b>	<b>39,549</b>	<b>146</b>	<b>4,714</b>	<b>3,892</b>		<b>88</b>	<b>892</b>	<b>-197</b>	<b>-696</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).