(in million Euro)

Conital modition CRD2 mules	Dec-1	11	Jun-12	2	Defendance to CODED and outlines
Capital position CRD3 rules	Million EUR	% RWA	Million EUR	% RWA	References to COREP reporting
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	6,855		7,094		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	7,420		7,394		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-565		-538		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	0		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-360	-0.8%	-303	-0.6%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-38		-16		Total of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/E and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	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)	-267	-0.6%	-253	-0.5%	As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	6,495	13.9%	6,791	14.5%	
Of which: ordinary shares subscribed by government	0	0.0%	0	0.0%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	0		0		
Hybrids to be converted into ordinary shares by 31st October 2012	0		0		
New CoCos issued according to EBA Common Term Sheet	0		0		
E) Other Existing government support measures (+)	0	0.0%	0	0.0%	
F) Core Tier 1 including existing government support measures (C+D+E)	6,495	13.9%	6,791	14.5%	
G) Hybrid instruments not subscribed by government	1,507		1,432	,,,,,,,,	Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	8,002	17.1%	8,223	17.5%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	46,831		46,950		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	0		0		
I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios ⁽³⁾ , as of 30th September 2011	0		0		
Sovereign capital buffer for exposures in EEA (H+I)	0		0		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	-2,280		-2,566		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures Notes and definitions	-2,280		-2,566		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

⁽¹⁾ The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.
(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.
(3) It includes also possible differences between the book value and the fair value of: (i) direct sovereign exposures in derivatives; (ii) indirect sovereign exposures in the banking and trading book

Composition of RWA

DK011 Nykredit

(in million Euro)

	Dec-11	Jun-12
Total RWA (1)	46,831	46,950
RWA for credit risk	39,164	38,857
RWA Securitisation and re-securitisations	488	185
RWA Other credit risk	38,676	38,672
RWA for market risk	5,188	5,197
RWA operational risk	2,479	2,896
Transitional floors	0	0
RWA Other	0	0

Notes and definitions

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

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)				osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
vesiduai maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Austria	0	0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [31	0	31	0	0	31	0	0	0			0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	\ <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [_	65	0	65	0	0	65	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [Total		0 96	0	0 96	0	0	0 96	0	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[2Y - 3Y [Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Daigana	0	0	0	0	0	0	0	0	0	<i>\\\\\\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0)p.00	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Czech Republic	0	0	0	0	0	0	0 0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Ozeon Nepublic	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0 2,221	0	0 2,221	0	0	0 2,221	0	0	0		0	0	0
[3M - 1Y [27	0	27	0	0	27	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Donmark	0	0	-7 -86	0	0	-7 -86	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Denmark	141	0	129 -4	0	0	129 -4	0	0	0		0	0	0
[10Y - more [48 12	0	12	0	0	12	0	0	0		0	0	0
Total [0 - 3M [2,449 0	0	2,292	0	0	2,292	0	0	0	0	0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[3Y - 5Y [Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0 0	0	0 0	0 0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	\cap	\cap	0	0	0
[0 - 3M [[3M - 1Y [0	0 0	0	0	0	0	0	0	0	<i> </i>	0	0	0
[1Y - 2Y [0	0	-6	0	0	-6 4	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Finland	4 11	0	-16	0	0	-16	0	0	0		0	0	0
[5Y - 10Y [107 0	0	41 -17	0	0	41 -17	0	0	0		0	0	0
[10Y - more [Total		122	0	6	0	0	6	0	0	0	0	0	0	0

Company Comp	(in million Euro)														мукгеан:
Company Comp	,				(gross of provisi	ions and write-off exposures	s (long) net of cash short p		EXPOSURES IN	EXPOSURES (3)		write-off on	AFS sovereign assets	AFS sovereign assets	Fair value of Cash flow and fair value
194 VI 1	↓			advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss	OI WITICIT. FILIATICIAI ASSELS	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities)	value of Cash flow and fair value hedging contracts)	Cash flow and fair value hedging contracts)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
Color Colo						0				0			0		0
				0	0	0	<u> </u>			0	<u> </u>	<i> </i>	0		0
	[2Y - 3Y [France	0	0	0	0	U	0	U	0			0		0
				0		U U	· · · · · · · · · · · · · · · · · · ·			0	<u> </u>	<i>7///////</i>	<u> </u>		0
12.3M	[10Y - more [0	19	0	0	19	0	0	0		0	0	0
				0		0	0		0	0	0		0	0	U
Fig. 197 General 152 5 58 0 0 0 171 1 1 1 1 1 1 1 1	[3M - 1Y [0	U		0	U	-18	U	U	<u> </u>		U	U	0
CY CY CY CY CY CY CY CY	[2Y - 3Y [Gormani	109	U		0	U	75	U	0	<u> </u>		0	0	0
	[3Y - 5Y [Germany		·		<u> </u>	· ·		<u> </u>		<u> </u>			U U	0
Test	[10Y - more [0	U	-9	0	<u> </u>	-9		0	<u> </u>			<u> </u>	0
TAM Y				0		0	0		0		0	0	0	0	0
12 27 17	[3M - 1Y [0		0	0		0					0	0
DY - SY		-	0	0	0	0	0		0	0				0	0
Total	[3Y - 5Y [Greece (5)	0	0	0	0	0	_ <u> </u>	0	0	0		0	0	0
Total				Ů	0	0	<u> </u>			<u> </u>	0	<i> </i>	0		0
13M - 17Y	Total			<u> </u>	8	0	<u> </u>	8	0	0		0	0	0	
11/2-27K 11/2				Ů	0	0	· ·			0	<u> </u>	<i> </i>	0		0
SY - SY No.	[1Y - 2Y [0	0	0	0			0	ı –		0		0
SY - 10Y		Hungary		0	0	0 0	0	— <u> </u>		0	I — —	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
Total	[5Y - 10Y [<u> </u>		<u> </u>	,	— <u> </u>			<u> </u>				0
13M-1Y				0		0	<u> </u>		0	0		0	0	0	0
(1Y-2YI 1 1 1 1 1 1 1 1 1				U	0	0	<u> </u>		<u> </u>	U	0		U		U
				U	0	0	<u> </u>			<u> </u>	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	U		0
SY-10Y Total		Iceland		Ů		0	+ <u> </u>	·			<u> </u>				0
Total				U		0	<u> </u>				<u> </u>				0
10-3M 17-2Y 10-0 0 0 0 0 0 0 0 0 0				· ·	0	0	<u> </u>		0	0			0	0	0
[2Y - 3Y	[0 - 3M [0	0	0	0	0	, and the second	0	0	U		0	0	0
[2Y - 3Y				0		0	0		0	0	<u> </u>	<i> }}} } </i>	0	0	0
	[2Y - 3Y [Ireland	0	U	0	0	<u> </u>	0		0	0		0	0	0
Total		J.a.iu		Ů		0					, and the second	<i> </i>			0
[0-3M[[10Y - more [0	0	0	0	0	0		0	0				0
SM-1Y			ű	· ·	0	0	ŭ	, and the second	0	0	ű	viiiiiiiii	0	0	0
[2Y-3Y] Italy 0 <td< td=""><td>[3M - 1Y [</td><td></td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td></td><td>0</td><td>0</td><td>0</td></td<>	[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
SY - SY SY SY SY SY SY SY				0	0	0	0		<u> </u>	0		<i>\\\\\\\</i>	0		0
[10Y - more] 0 <t< td=""><td>[3Y - 5Y [</td><td>Italy</td><td>0</td><td>0</td><td></td><td>0</td><td>0</td><td>0</td><td></td><td></td><td>0</td><td></td><td>0</td><td>0</td><td>0</td></t<>	[3Y - 5Y [Italy	0	0		0	0	0			0		0	0	0
Total 0 <td></td> <td></td> <td></td> <td><u> </u></td> <td></td> <td>0</td> <td>0</td> <td><u> </u></td> <td></td> <td>0</td> <td> <u> </u></td> <td></td> <td></td> <td></td> <td>0</td>				<u> </u>		0	0	<u> </u>		0	<u> </u>				0
10-3M[Total		0	0	0	0	0	0	0	0	0	0	0	0	0
Time				U	0	U	· · · · · · · · · · · · · · · · · · ·				0	<i> </i>	0		U
[2Y-3Y] Latvia 0 <t< td=""><td>[1Y - 2Y [</td><td></td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td></td><td>0</td><td>0</td><td>0</td></t<>	[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
		Latvia		· ·	·	<u> </u>	<u> </u>	·			0	<i> </i>	0		0
[10Y-more]	[5Y - 10Y [0	0	0	·	0	0	0		0		0	0	0
Total 0 0 0 0 0 0 0 0 0	[10Y - more [Ů		0	·		0				0	0	

(in million Euro)														
Residual Maturity			ECT LONG EXPOSURES allue gross of provisions) (1)				osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on Sovereign assets	_	Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
\ ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios		value of Cash flow and fair value hedging contracts) (+/-) (4)	Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0 0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0 0	0	0 0	0 0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Lithuania	0	0	0	0 0	0	0	0	0	0		0	0	0
[3Y - 5Y [Lithuania	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	<i>7111111111111111111111111111111111111</i>	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>77777777</i> 77	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Malta	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	////////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Notificialida	11 22	0	11 12	0	0	11 12	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [33	0	23	0	0	23	0	0	0	minnin .	0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Norway	0	0	0	0	0	0	0	0			0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0 0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	Ö	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	//////// A	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Poland	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0				0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	7///////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Portugal	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [. c.iugui	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0

## CHARGE STATES LOSS C CANADAS STATES AND S	(in million Euro)														
County C						ons and write-off exposures	s (long) net of cash short po		EXPOSURES IN	EXPOSURES (3)	<u>Memo Item</u>	write-off on	AFS sovereign assets	AFS sovereign assets	
10 - 30 10 10 10 10 10 10 10	Residual Maturity			advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss		(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts) (+/-) (4)	Cash flow and fair value hedging contracts)	hedging contracts on AFS sovereign assets
10 - 30 10 10 10 10 10 10 10	[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
10 - 30 10 10 10 10 10 10 10				'			<u> </u>			U			0	0	
10 - 30 10 10 10 10 10 10 10		ł		<u> </u>	U	<u> </u>		•	0	0		<i>\</i>	0	0	
10 - 30 10 10 10 10 10 10 10		Romania			U	<u> </u>	-	·	0	0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	
10 - 30 10 10 10 10 10 10 10	[5Y - 10Y [1		0	0	0			0	0			0	0	
10 - MI			Ů	0	0	0		0	0	0	0			0	
13M : 1Y			ű	0	Ü	0	, and the second	0	0	0	0	111111111111111111111111111111111111111	0	0	· ·
13M : 1Y	[3M - 1Y []	0	0	0	0	0	0	0	0	0		0	0	0
13M : 1Y				<u> </u>	U	0	<u> </u>		0	0		<i>/////////////////////////////////////</i>	0	0	
13M : 1Y		Slovakia		<u> </u>	U	0			0	0		//////// /	0	0	
13M : 1Y		1		0	0	0			0	0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	
13M : 1Y			Ů	0	U	0			0	0	0		0	0	
COM			ű	0	ű	0	U	0	0	0	0			0	<u> </u>
COM		ł		<u> </u>	0	0	<u> </u>		0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	<u> </u>
COM	[1Y - 2Y []	0	0	0	0	<u> </u>	0	0	0	0		0	0	0
COM		Slovenia		<u> </u>	0	0	· · ·		0	0	0	<i>,,,,,</i>	0	0	
COM		ł		<u> </u>	0	0			0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	
COM					0	0			0	0	0	<i>/////////////////////////////////////</i>	0	0	
Total	Total			ŭ	, and the second	0	Ü	, and the second		· ·	U	0	0	- U	
Total					ŭ	· ·		·				*******	0		
Total		ł			Ů			· · · · · · · · · · · · · · · · · · ·				/////////////////////////////////////	0	•	
Total	[2Y - 3Y [Snain	0	0	0	0	0		0	0			0	0	0
Total		Opain			0	0	<u> </u>		0	0		<i>///////</i> /////////////////////////////	0	0	
Total		ł		·	U	0			0	0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	
10-3M			<u> </u>	<u> </u>	0	0			0	0	0	0	0	0	
10-3M		l		+ <u>*</u>		<u> </u>							0		
10-3M		1		<u> </u>	•	· · · · · · · · · · · · · · · · · · ·	<u> </u>			U		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	
10-3M		Sundan		<u> </u>	- V	<u> </u>							0	0	
10-3M	[3Y - 5Y [Sweden	110	<u> </u>	-75	0	<u> </u>	-75	0				0	U	
10-3M		ł		<u> </u>		<u> </u>			0			<i>\//////</i>	0	U	
10-3M		i		0	8	0		8	0	U	0	0	0	0	
	[0 - 3M [0	0	0	0	0	0		0		0	0	0
		1		<u> </u>		0			0	0		<i>/////////////////////////////////////</i>	0	0	
				<u> </u>		0	<u> </u>		0	0		//////// }	0	0	
	[3Y - 5Y [United Kingdom		0	0	0	<u> </u>		0	0			0	0	
		1		<u> </u>	<u> </u>	0	<u> </u>	•	0	U			0	0	
	[10Y - more [l		0	0	0	<u> </u>	0	0	0	0	KWW	0	0	
TOTAL EEA 30 3,783 0 2,230 0 0 2,230 0 0 -865 0 0	Total						V		- V	V	V	- V	V		- U
		TOTAL EEA 30	3,783	0	2,230	0	0	2,230	0	-865	0	0	0	0	0

Notes and definitions

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

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)				osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	_	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Vesidual Maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	///////////////////////////////////////	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Austria	0	0 0	0	0	0 0	0	0	0	0	<i></i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [31	0	31 0	0	0	31 0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Belgium	0	0 0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [66	0	66	0	0	66	0	0	0		0	0	0
[10Y - more [Total		0 97	0	0 97	0	0	0 97	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Bulgaria	0	0 0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Cyprus	0	0 0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0 0	0	0	0	0	0	0	0	<i></i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Czech Republic	0	0 0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [1,224 54	0 0	1,143 54	0	0	1,143 54	0	0	0		0	0	0
[1Y - 2Y [24	0	24	0	0	24	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Denmark	0 121	0	-81 35	0	0	-81 35	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [23	0	-63 -8	0	0	-63 -8	0	0	0		0	0	0
Total		1,446	0	1,104	0	0	1,104	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	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
[2Y - 3Y [[3Y - 5Y [Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	\cap	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0 2	0	0	0	0	0 2	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Finland	0	0	-9	0	0	-9	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [24 11	0	13 2	0	0	13	0	0	0		0	0	0
Total		37	0	8	0	0	8	0	0	0	0	0	0	0

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES lue gross of provisions) (1)				osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	_		Fair value of Cash flow and fair value
vesiduai maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[2Y - 3Y [France	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0	-12 -11	0	0	-12 -11	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	-23 0	0	0	-23 0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0 111	0 0	-48 77	0	0 0	-48 77	0	-277 0	0	//////// /	0	0	0
[3Y - 5Y [Germany	112	0	98	0	0	98	0	-145	0		0	0	0
[5Y - 10Y [[10Y - more [0 11	0	-51 11	0	0 0	-51 11	0	-102 0	0		0	0	0
Total		234	0	87	0	0	87	0	-524	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0 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
[2Y - 3Y [[3Y - 5Y [Greece (5)	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	V///////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0 0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [3 ,	0	0	0	0 0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0 0	0	0	0 0	0	0	0	0	/////////////////////////////////////	0	0	0
[3Y - 5Y [lceland	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0 0	0	0	0	0	/////// /	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0	<i>V////////</i>	0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0 0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	<u> </u>	0	0
[2Y - 3Y [Italy	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [-	0	0 0	0	0	0 0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [l at-i-	0	0 0	0	0 0	0 0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[3Y - 5Y [Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0 0	0	0 0	0 0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0

April Control Contro	(in million Euro)														
C M	Posidual Maturity					ons and write-off exposures	s (long) net of cash short p		EXPOSURES IN	EXPOSURES (3)	<u>Memo Item</u>	write-off on	AFS sovereign assets	AFS sovereign assets	
	\ ↓			advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss		(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities)	value of Cash flow and fair value hedging contracts)	Cash flow and fair value hedging contracts)	on AFS sovereign assets
Company Comp				0	0	0				0			0		0
Company Comp				0	U	0 0	0 0			0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
139-107 180-108 180-	[2Y - 3Y [Liechtenstein		0	U	0	0		0	0			0	0	0
139-107 180-108 180-				U U	Ŭ	0 0	0			U		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
T1 - Mil	[10Y - more [0	0	0	0	0	0	0	0		0	0	0
38 17 17 1			Ğ	0	0	0	0	0	0	0	0		0	0	0
17 - 17 18 - 18 18 18 18 18 18 18	[3M - 1Y [U	Ŭ	U	0			U			<u> </u>		
BY-ST	[2Y - 3Y [Lithuania		· ·	· ·	0		·		0			<u> </u>	0	- U
Section	[3Y - 5Y [Lithuania		0	Ŭ	0	·			0	- v		0	0	0
Total	[10Y - more [0	U	0	0		0	0			0		0
DM-VY C			-	0	0	0	0	0	0	0	0	0	0	0	0
187 - 187				0	· ·	0	0			0	0	<i>77777777</i> 77	0	0	0
DY - SY			0	0	0	0	0	,	0	0	0		0	0	0
Total Tota	[3Y - 5Y [Luxembourg	0	0	0	0	0		0	0	0		0	0	0
Total Tota				Ů		0					0		0	<u> </u>	0
Table 1971 Malta	Total			0	0	0		, and the second	0	0	0	0	0	0	0
Cast				Ů	· ·	0	•	·		0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
Cast	[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	•	0
Cast		Malta		0	<u> </u>	0	0		0		0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Cast	[5Y - 10Y [Ţ.	· ·		<u> </u>					0		0		
0 - 3M 0				U	0	0		•	0	0	0	7//////	0	0	0
(1/2-27 (2/2-37 (3/2-5)) (1/2-37 (3/2-37 (3/2-5)) (1/2-3	[0 - 3M [Ţ.	•		0		·		U			U		U
22 - 37 Notherlands 0				· ·	Ŭ	0		·		<u> </u>		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	<u> </u>	•	U
SY-197	[2Y - 3Y [Netherlands		<u> </u>	Ŭ	0				0			0		Ü
Total 11				0		0	·			0			0		0
10 - 3MI				0	· ·	0		·	0	0			0	0	0
3M · 1Y	[0 - 3M [0		0	•		0	0	- U		0	0	0
SY - 10Y				U	· ·	0	· · · · · · · · · · · · · · · · · · ·			0	0		0	<u> </u>	0
SY - 10Y	[2Y - 3Y [Norway	0	U U	<u> </u>	0	0		0	<u> </u>	0		U	•	0
107 - more 0		Taorway		Ů		0		·					Ů	•	- U
10-3M	[10Y - more [0			<u> </u>	0	0						•	U
13M-1Y 17Y-2Y 17Y-			ŭ	0	0	0	U	ŭ	0	0	0	//////////////////////////////////////	0	0	0
	[3M - 1Y [0	U U	Ŭ	0		0	0	0	0		0	0	0
				0	0	0	0		0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
10Y - more 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	[3Y - 5Y [Poland	0	U U	Ŭ	0	0	0		0	0		0	0	0
Total				Ů		0						<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>			0
	Total		0	0	0	0	0	0	0	0	0	0	0	0	0
Table Portugal P				·	· ·	U	, , ,				0	********	0		
	[1Y - 2Y [0	0	0	<u> </u>	0	0			0		0	0	0
[5Y - 10Y [0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Portugal		· ·	<u> </u>	0	•			0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		
10Y - more 0	[5Y - 10Y [0	0	0	0	0	0	0		0		0	0	0
	[10Y - more [Total		0	0	0	0	0	0	0	0	0	V///////	0	0	0

(in million Euro)														
			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity material	osition of sovereign debt to sching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>		Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [-	0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[3Y - 5Y [Romania	0	0	0	0	0	0	0	0	0	<i>///////</i> //	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0				0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[3Y - 5Y [Slovakia	0	0	0	0	0	0	0	0	0	<i>///////</i>	0	0	0
[5Y - 10Y []	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0				0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[3Y - 5Y [Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0				0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y []	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[3Y - 5Y [Spain	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0				0	0
[0 - 3M [6	0	-6	0	0	-6	0	0	0		0	0	0
[3M - 1Y [76	0	76 500	0	0	76	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [[2Y - 3Y [·	11 0	0	-509 0	0	0	-509 0	0	-2 0	0	///////	0	0	0
[3Y - 5Y [Sweden	216	0	-193	0	0	-193	0	3	0		0	0	0
[5Y - 10Y [631	0	404	0	0	404	0	-6	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [Total		68 1,008	0	28 -200	0	0	28 -200	0	0 -5				0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[3Y - 5Y [United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	111111111	0	0	0
3000														
	TOTAL EEA 30	2,833	0	1,084	0	0	1,084	0	-529	0	0	0	0	0

Notes and definitions

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