Residual Maturity	Country/Region	GROSS DIRECT LONG E		only where there is maturity matching) of which: FVO for which: AFS banking (designated at fair value of which: Tending	to other counterparties		
	Country/Negron		of which: loans and advances			(designated at fair value through profit&loss)	of which: Trading book (3)
3M 1Y		89		89	18		71
2Y							71
3Y 5Y	Austria	18 152					
10Y		132		102	132		
15Y		259	0	250	199	0	71
3M		40	0			0	71
1Y 2Y		37		27			0.7
3Y	Dulation	3/		37			37
3Y 5Y	Belgium						
10Y 15Y		10		10	10		
		87	0	87	50	0	37
3M 1Y							
2Y 3Y							
3Y 5Y	Bulgaria						
10Y							
15Y		0	0	0	0	0	0
3M		U	Ů	Ü	Ü	v	V
1Y 2Y							
3Y	Cyprus						
5Y 10Y	Оургиз						
15Y							
284		0	0	0	0	0	0
3M 1Y							
2Y		2		2			2
2Y 3Y 5Y	Czech Republic						
10Y 15Y		1		1			1
		3	0	3	0	0	3
3M 1Y							
2Y 3Y							
3Y 5Y	Denmark	_					
10Y							
15Y		0	0	0	0	0	0
3M		U	U	U	U	U	U
1Y 2Y							
3Y	E. C. C.						
3Y 5Y	Estonia						
10Y 15Y							
Ě		0	0	0	0	0	0

DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK
Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive favalue + Derivatives with negative fair value)
	0
	0
0	0
0	0
0	0
0	0
0	0
0	
U	0
0	0
U	

Residual Maturity	Country/Region	GROSS DIRECT LONG E value gross of spe	XPOSURES (accounting eacific provisions)	(gross exposures (lo	to other counterparties		
	ocania y.n.og.ion		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	0 other counterparties of which: Trading book (3) 0 58 47 0 42 147 531 328 854 1.554 3.302 190 6.759 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
3M 1Y							
2Y 3Y							
5Y	Finland						
10Y 15Y							
3M		0	0	0	0	0	0
1Y 2Y		61	3	61			
2Y 3Y	_	48 52	1	48 52	52		
3Y 5Y 10Y	France	7	7	7			
10 Y		100		100	58		
3M		268 1.180	11 185	268 1.180	110 464	0	
1Y		1.630	355	1.630	947		328
1Y 2Y 3Y		1.758 2.453	458 291	1.758 2.453	446 608		
5Y	Germany	7.957	1.133	7.957	3.522		3.302
10Y 15Y		5.987 4.882	5.431 4.785	5.987 4.882	366 97		190
3M		25.847	12.638	25.847	6.450	0	6.759
1Y							
2Y 3Y		32 14		32 14	32 14		
5Y 10Y	Greece	18		18	18		
10 Y							
3M		64 0	0	64 0	64	0	0
1Y		30		30	30		0
3M 1Y 2Y 3Y 5Y		29 4		29 4			
5Y 10Y	Hungary	0 1		0 1			
15Y							
3M		64	0	64	30	0	34
1Y							
2Y 3Y	Iceland						
5Y 10Y	icciana						
15Y		^		•	2	_	
3M		0	0	0	0	0	U
1Y 2Y							
3Y	Ireland						
5Y 10Y					 		
10Y 15Y		0	0	0	0	0	0
3M 1Y		U	U	J T	U I	U .	U
1Y 2Y							
3Y	Italy	163		163	60		
5Y 10Y	•	31		31			31
15Y		194	0	194	60	0	134
		104					.54

DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIR EXP TF
Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net po (Derivat value neo
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DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK
t position at fair values ivatives with positive fair alue + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
negative fail value)	riegative iaii value)
	0
	0
0	0
	-3
0	-3
0	
0	
0	
0	0
0	0
	1
	0
	1
0	2
0	2
0	0
	-5 3
0	-2
	1
	-2

Residual Maturity	Country/Region	GROSS DIRECT LONG EX		NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterpa only where there is maturity matching) of which: FVO					
			of which: loans and advances		of which: AFS banking book	(designated at fair value through profit&loss) banking book	of which: Trading book (3)		
3M 1Y									
2Y 3Y		8		8			8		
5Y	Latvia	0		0			0		
10Y 15Y									
		8	0	8	0	0	8		
3M 1Y 2Y 3Y 5Y 10Y									
2Y 3Y	Liechtenstein								
5Y	Liecntenstein								
15Y									
3M		0	0	0	0	0	0		
1Y 2Y		0		0			0		
3Y	Lithuania								
5Y 10Y		2		2			2 0		
15Y		2	0	2	0	0	2		
3M			•	-	-		_		
1Y 2Y									
3Y 5Y	Luxembourg								
10Y 15Y									
		0	0	0	0	0	0		
3M 1Y 2Y 3Y 5Y									
2Y 3Y									
5Y	Malta								
10Y 15Y									
3M		0	0	0	0	0	0		
1Y 2Y									
3Y	Netherlands								
5Y 10Y									
15Y		0	0	0	0	0	0		
3M		· ·		· ·	Ü		· ·		
1Y 2Y									
3Y 5Y	Norway								
10Y 15Y									
		0	0	0	0	0	0		
3M 1Y		0 4		0 4			0 4		
2Y 3Y		0		0			0		
5Y	Poland	1		1			1		
10Y 15Y		1 2		1 2			1 2		
		8	0	8	0	0	8		

DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIREC EXPOS TRAD
Net position at fair values Derivatives with positive fair value + Derivatives with negative fair value)	Net position (Derivatives) value + D negativ
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CT SOVEREIGN POSURES IN ERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK
ition at fair values es with positive fair Derivatives with tive fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
	0
0	0
0	0
0	0
0	U
0	0
0	0
	0
	-1
0	-1
0	0
	0
	0

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of specific provisions)		NET DIRECT POSITIONS (gross exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) -1 -1 0 0 1 1 1 -1 -1 -1 -1
	,g		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Trading book (3)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	(Derivatives with positive fair value + Derivatives with negative fair value) -1 -1 0 0 0 0 0
3M 1Y									
1Y 2Y 3Y 5Y 10Y		49 10		49 10	10		49		-1
5Y	Portugal	3		3	10		3		
10Y 15Y	ŀ								
284		62	0	62	10	0	52	0	-1
1Y 2Y 3Y 5Y 10Y									
3Y	Romania								
5Y 10Y									
15Y	ŀ	0	0	0	0	0	0	0	0
3M									
2Y									
3Y 5Y	Slovakia	26		26	26				0
3M 1Y 2Y 3Y 5Y 10Y 15Y									
		26	0	26	26	0	0	0	0
3M 1Y 2Y 3Y 5Y 10Y									
2Y 3Y	Slovenia								
5Y	Sioverila	0		0 1			0		
15Y		1	0	1	0	0	1	0	0
3M					Ü	Ü	1	U	U
3M 1Y 2Y 3Y 5Y 10Y		95 378	95 138	95 378			240		0
3Y 5Y	Spain	190 301	99 301	190 301	34		57		1
10Y 15Y		514 234	445 234	514 234			69		
		1.712	1.311	1.711	34	0	366	0	1
3M 1Y 2Y 3Y 5Y 10Y 15Y									
2Y 3Y	Sweden								
5Y	Sweden								
15Y		2	2			_	^		0
3M 1Y		0	0	0	0	0	0	0	U
1Y 2Y	ŀ								
2Y 3Y 5Y	United Kingdom	7	7	7					-1
10Y 15Y		*	,	,					
151		7	7	7	0	0	0	0	-1
	TOTAL EEA 30	28.612	13.966	28.610	7.022	0	7.622	0	-6
3M									
2Y									
3Y 5Y	United States	264	234	264	30				
3M 1Y 2Y 3Y 5Y 10Y 15Y		54		54	54				
		318	234	318	84	0	0	0	0

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting (gross exposures (long) net of cash short p		ng) net of cash short pos	T POSITIONS sition of sovereign debt s maturity matching)	to other counterparties	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES	INDIRECT SOVEREIGN EXPOSURES IN THE TRADING BOOK	
	Country/Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Trading book (3)	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)
3M 1Y 2Y 3Y 5Y 10Y	Japan								
15Y		0	0	0	0	0	0	0	0
3M 1Y 2Y 3Y 5Y 10Y	Other non EEA non Emerging countries	5		5	5				
3M 1Y 2Y 3Y 5Y	A.15	5	0	5	5	0	0	0	-1
10Y 15Y	Asia	0	0	0	0	0	0	0	-1
3M 1Y 2Y 3Y 5Y 10Y	Middle and South America								
3M 1Y 2Y 3Y		1	1	1	0	0	0	0	0
3Y 5Y 10Y 15Y	Eastern Europe non EEA	1 1	1 1	1	0	0	0	0	0
3M 1Y 2Y 3Y 5Y	Others								
10Y 15Y	TOTAL	1 1 28.938	1 1 14,203	1 1 28.936	7.111	0	7.622	0	0

Notes and definitions

(1) The allocation of countries and exposures to macro areas and emerging/non-emerging is according to the IMF WEO country groupings. See: http://www.imf.org/external/pubs/ft/weo/2010/01/weodata/groups.htm

(2) The exposures reported in this worksheet cover only exposures to central and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (such exposures are however included in the total EAD reported in the worksheet "4 - EADs").

(3) According to the EBA methodologies, for the trading book assets banks have been allowed to offset only cash short positions having the same maturities (paragraph 202 of the Methodological note).