

# 1. CAPITAL

Capital position CRD3 rules	31.12.2012		30.06.2013		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
<b>A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u>) (+)</b>	8.396		8.398		COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares
Of which: adjustment to valuation differences in other AFS assets <sup>(1)</sup> (-/+)	0		0		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>	-909		-1.251		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-783		-1.135		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>	<b>7.487</b>	<b>9,6%</b>	<b>7.146</b>	<b>9,8%</b>	
Of which: ordinary shares subscribed by government	0		0		Paid up ordinary shares subscribed by government
<b>D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)</b>	0		0		EBA/REC/2011/1
<b>E) Other Existing government support measures (+)</b>	0		0		
<b>F) Core Tier 1 including other instruments eligible and existing government support measures (C+D+E)</b>	<b>7.487</b>	<b>9,6%</b>	<b>7.146</b>	<b>9,8%</b>	
<b>G) Hybrid instruments not subscribed by government</b>	965		942		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>H) Tier 1 Capital (F+G)</b>	<b>8.452</b>	<b>10,9%</b>	<b>8.088</b>	<b>11,1%</b>	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
<b>I) RWA</b>	77.863		72.788		
<b>CRR / CRDIV memo items</b>					
Common Equity instruments under A) not eligible as CET1 (under CRR)	64		65		Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	42		0		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	0		0		Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	441		445		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	2.831		2.340		Articles 381 to 386 of CRR

## Notes and definitions

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

## Explanatory footnotes

All counterparty countries	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		6.888	6	-	-	57.219	-	775	-	-	-	-	1.137	-	2	-	-	-	15
<b>Institutions</b>		32.931	1	-	-	34.907	-	6.187	-	-	-	-	650	-	2	-	-	-	7
<b>Corporates</b>		74.996	4.888	-	-	5.304	176	50.450	-	-	-	-	5.262	232	898	-	-	-	47
Corporates - Of Which: Specialised Lending		50.120	3.938	-	-	1.517	-	36.408	-	-	-	-	2.524	155	723	-	-	-	27
Corporates - Of Which: SME		329	15	-	-	23	-	221	-	-	-	-	23	-	3	-	-	-	-
<b>Retail</b>		-	-	-	-	4.309	30	-	-	-	-	-	2.450	43	-	-	-	-	-
Retail - Secured on real estate property	0,0%	-	-	-	-	3.125	12	-	-	-	-	-	2.063	21	-	-	-	-	-
Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	3.125	12	-	-	-	-	-	2.063	21	-	-	-	-	-
Retail - Qualifying Revolving		-	-	-	-	598	18	-	-	-	-	-	58	22	-	-	-	-	-
Retail - Other Retail		-	-	-	-	586	-	-	-	-	-	-	329	-	-	-	-	-	-
Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Other Retail - Of Which: non-SME		-	-	-	-	586	-	-	-	-	-	-	329	-	-	-	-	-	-
<b>Equity</b>		-	-	-	-	471	-	-	-	-	-	-	475	-	-	-	-	-	-
<b>Securitisation</b>		3.786	4	-	-	586	-	1.356	19	-	-	-	350	-	11	-	-	-	7
<b>Other non-credit obligation assets</b>		1.425	-	-	-	-	-	1.425	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>120.025</b>	<b>4.900</b>	<b>0</b>	<b>0</b>	<b>102.796</b>	<b>206</b>	<b>60.194</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>10.325</b>	<b>275</b>	<b>-</b>	<b>913</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>77</b>
<b>Securitisations and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		2.894	6	-	-	47.761	-	81	-	-	-	-	61	-	1	-	-	-	7
<b>Institutions</b>		10.985	1	-	-	34.163	-	2.777	-	-	-	-	238	-	0	-	-	-	0
<b>Corporates</b>		46.997	3.971	-	-	2.521	33	30.739	-	-	-	-	2.521	58	831	-	-	-	-
Corporates - Of Which: Specialised Lending		31.408	3.199	-	-	721	-	20.543	-	-	-	-	721	-	669	-	-	-	-
Corporates - Of Which: SME		329	15	-	-	-	-	221	-	-	-	-	23	-	3	-	-	-	-
<b>Retail</b>		-	-	-	-	4.309	30	-	-	-	-	-	2.450	43	-	-	-	-	-
Retail - Secured on real estate property	0,0%	-	-	-	-	3.125	12	-	-	-	-	-	2.063	21	-	-	-	-	-
Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	3.125	12	-	-	-	-	-	2.063	21	-	-	-	-	-
Retail - Qualifying Revolving		-	-	-	-	598	18	-	-	-	-	-	58	22	-	-	-	-	-
Retail - Other Retail		-	-	-	-	586	-	-	-	-	-	-	329	-	-	-	-	-	-
Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Other Retail - Of Which: non-SME		-	-	-	-	586	-	-	-	-	-	-	329	-	-	-	-	-	-
<b>Equity</b>		-	-	-	-	0	-	-	-	-	-	-	0	-	-	-	-	-	-
<b>Securitisation</b>		524	-	-	-	-	-	281	-	-	-	-	-	-	-	-	-	-	-
<b>Other non-credit obligation assets</b>		1.425	-	-	-	-	-	1.425	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>62.825</b>	<b>3.978</b>	<b>0</b>	<b>0</b>	<b>88.754</b>	<b>63</b>	<b>35.302</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5.271</b>	<b>101</b>	<b>-</b>	<b>832</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>7</b>
<b>Securitisations and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions  
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA  
\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
U.S.	Central banks and central governments	499	-	-	-	2.408	-	-	-	-	-	-	444	-	-	-	-	-	-
	Institutions	901	1	-	-	184	-	212	-	-	-	-	86	-	0	-	-	-	-
	Corporates	5.803	92	-	-	337	72	4.273	-	-	-	-	337	57	9	-	-	-	25
	Corporates - Of Which: Specialised Lending	3.878	74	-	-	97	-	2.856	-	-	-	-	97	-	7	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	820	-	-	-	34	-	265	-	-	-	-	86	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>8.023</b>	<b>92</b>	<b>0</b>	<b>0</b>	<b>2.964</b>	<b>72</b>	<b>4.751</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>954</b>	<b>57</b>	<b>-</b>	<b>9</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
United Kingdom	Central banks and central governments	-	-	-	-	61	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	3.414	-	-	-	0	-	488	-	-	-	-	-	-	-	-	-	-	-
	Corporates	2.605	0	-	-	256	0	1.534	-	-	-	-	256	1	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	1.741	0	-	-	73	-	1.025	-	-	-	-	73	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	125	-	-	-	236	-	178	-	-	-	-	98	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>6.144</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>554</b>	<b>0</b>	<b>2.200</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>355</b>	<b>1</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
France	Central banks and central governments	50	-	-	-	356	-	6	-	-	-	-	19	-	-	-	-	-	-
	Institutions	3.077	-	-	-	108	-	382	-	-	-	-	59	-	-	-	-	-	-
	Corporates	1.759	-	-	-	206	-	860	-	-	-	-	206	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	1.175	-	-	-	59	-	574	-	-	-	-	59	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>4.887</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>670</b>	<b>0</b>	<b>1.247</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>283</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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

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Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Luxembourg	Central banks and central governments	156	-	-	-	411	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	829	-	-	-	122	-	93	-	-	-	-	59	-	-	-	-	-	-
	Corporates	1.336	1	-	-	210	29	996	-	-	-	-	232	43	0	-	-	-	2
	Corporates - Of Which: Specialised Lending	893	0	-	-	60	-	665	-	-	-	-	66	-	0	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	20	3	-	-	153	-	32	17	-	-	-	31	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>2.341</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>896</b>	<b>29</b>	<b>1.121</b>	<b>17</b>	<b>0</b>	<b>0</b>	<b>322</b>	<b>43</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

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

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

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Netherlands	Central banks and central governments	243	-	-	-	473	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	1.965	-	-	-	5	-	224	-	-	-	-	-	-	-	-	-	-	-
	Corporates	1.659	271	-	-	146	-	1.261	-	-	-	146	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	1.108	219	-	-	42	-	843	-	-	-	42	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisations	104	-	-	-	22	-	43	-	-	-	8	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>3.970</b>	<b>271</b>	<b>0</b>	<b>0</b>	<b>645</b>	<b>0</b>	<b>1.528</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>154</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisations and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

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

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

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Austria	Central banks and central governments	380	-	-	-	1.680	-	5	-	-	-	-	-	-	-	-	-	-	-
	Institutions	1.240	-	-	-	8	-	339	-	-	-	5	-	-	-	-	-	-	-
	Corporates	262	-	-	-	0	-	135	-	-	-	0	-	32	-	-	-	-	0
	Corporates - Of Which: Specialised Lending	189	-	-	-	0	-	90	-	-	-	0	-	25	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisations	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>1.903</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1.688</b>	<b>0</b>	<b>479</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>-</b>	<b>32</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisations and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

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

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

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Italy	Central banks and central governments	191	-	-	-	1.539	-	49	-	-	-	-	515	-	-	-	-	-	-
	Institutions	1.812	-	-	-	89	-	670	-	-	-	-	89	-	-	-	-	-	-
	Corporates	138	-	-	-	7	-	55	-	-	-	-	7	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	92	-	-	-	2	-	37	-	-	-	-	2	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	6	-	-	-	35	-	1	-	-	-	-	13	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>2.147</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1.670</b>	<b>0</b>	<b>774</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>623</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

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

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

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	Central banks and central governments	58	-	-	-	336	-	49	-	-	-	-	6	-	-	-	-	-	-
	Institutions	1.630	-	-	-	195	-	632	-	-	-	-	97	-	-	-	-	-	-
	Corporates	899	-	-	-	163	-	395	-	-	-	-	163	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	601	-	-	-	47	-	264	-	-	-	-	47	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	22	-	-	-	55	-	11	-	-	-	-	79	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>2.609</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>749</b>	<b>0</b>	<b>1.086</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>345</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

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

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

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Ireland	Central banks and central governments		462	-	-	-	217	-	12	-	-	-	59	-		-	-	-	-
	Institutions		536	-	-	-	12	-	367	-	-	-	2	-		-	-	-	-
	Corporates		1.156	54	-	-	589	-	705	-	-	-	589	-		2	-	-	-
	Corporates - Of Which: Specialised Lending		773	43	-	-	168	-	471	-	-	-	168	-		2	-	-	-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	Securitisations		267	-	-	-	18	-	146	-	-	-	18	-		-	-	-	-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-
	<b>TOTAL</b>		<b>2.421</b>	<b>54</b>	<b>0</b>	<b>0</b>	<b>835</b>	<b>0</b>	<b>1.230</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>668</b>	<b>0</b>		<b>-</b>	<b>2</b>	<b>-</b>	<b>0</b>
Securitisations and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-	

Notes and definitions  
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA  
\*\* As explained in the Guidelines

2. CREDIT RISK  
as of 30 June 2013

All counterparty countries	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		6.637	-	-	-	54.353	-	638	-	-	-	-	1.131	-	-	-	-	-	45
<b>Institutions</b>		33.319	3	-	-	30.936	-	6.904	-	-	-	-	439	-	-	-	-	8	
<b>Corporates</b>		69.743	7.245	-	-	4.656	70	45.023	-	-	-	-	4.640	84	1.120	-	-	109	
Corporates - Of Which: Specialised Lending		44.954	6.354	-	-	1.196	18	31.413	-	-	-	-	1.215	22	936	-	-	65	
Corporates - Of Which: SME		306	-	-	-	20	0	198	-	-	-	-	20	-	3	-	-	-	
<b>Retail</b>		-	-	-	-	4.176	11	-	-	-	-	-	2.364	17	-	-	-	-	
Retail - Secured on real estate property	0.0%	-	-	-	-	3.029	5	-	-	-	-	-	1.990	8	-	-	-	-	
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	3.029	5	-	-	-	-	-	1.990	8	-	-	-	-	
Retail - Qualifying Revolving		-	-	-	-	579	6	-	-	-	-	-	56	-	-	-	-	-	
Retail - Other Retail		-	-	-	-	567	-	-	-	-	-	-	318	9	-	-	-	-	
Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Retail - Other Retail - Of Which: non-SME		-	-	-	-	567	-	-	-	-	-	-	318	9	-	-	-	-	
<b>Equity</b>		54	-	-	-	409	-	197	-	-	-	-	536	-	-	-	-	-	
<b>Securitisation</b>		3.543	3	-	-	530	-	1.504	9	-	-	-	248	-	10	-	-	0	
<b>Other non-credit obligation assets</b>		1.677	-	-	-	-	-	1.677	-	-	-	-	-	-	-	-	-	-	
<b>TOTAL</b>		<b>114.973</b>	<b>7.251</b>	<b>0</b>	<b>0</b>	<b>95.059</b>	<b>82</b>	<b>55.944</b>	<b>9</b>	<b>0</b>	<b>0</b>	<b>9.358</b>	<b>100</b>	<b>-</b>	<b>1.138</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>162</b>
<b>Securitisations and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		2.613	-	-	-	43.895	-	70	-	-	-	-	92	-	-	-	-	26	
<b>Institutions</b>		10.659	1	-	-	30.109	-	2.550	-	-	-	-	87	-	-	-	-	0	
<b>Corporates</b>		44.455	5.694	-	-	2.092	16	28.303	-	-	-	-	2.092	26	987	-	-	77	
Corporates - Of Which: Specialised Lending		28.654	4.995	-	-	538	-	18.243	-	-	-	-	537	-	866	-	-	-	
Corporates - Of Which: SME		306	-	-	-	20	0	198	-	-	-	-	20	-	3	-	-	-	
<b>Retail</b>		-	-	-	-	4.176	11	-	-	-	-	-	2.364	17	-	-	-	-	
Retail - Secured on real estate property	0.0%	-	-	-	-	3.029	5	-	-	-	-	-	1.990	8	-	-	-	-	
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	3.029	5	-	-	-	-	-	1.990	8	-	-	-	-	
Retail - Qualifying Revolving		-	-	-	-	579	6	-	-	-	-	-	56	-	-	-	-	-	
Retail - Other Retail		-	-	-	-	567	-	-	-	-	-	-	318	9	-	-	-	-	
Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Retail - Other Retail - Of Which: non-SME		-	-	-	-	567	-	-	-	-	-	-	318	9	-	-	-	-	
<b>Equity</b>		27	-	-	-	58	-	99	-	-	-	-	58	-	-	-	-	-	
<b>Securitisation</b>		466	-	-	-	-	-	255	-	-	-	-	-	-	-	-	-	-	
<b>Other non-credit obligation assets</b>		1.677	-	-	-	-	-	1.677	-	-	-	-	-	-	-	-	-	-	
<b>TOTAL</b>		<b>59.897</b>	<b>5.696</b>	<b>0</b>	<b>0</b>	<b>80.330</b>	<b>27</b>	<b>32.954</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>4.693</b>	<b>43</b>	<b>-</b>	<b>989</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>103</b>
<b>Securitisations and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions  
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
\* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA  
\*\* As explained in the Guidelines



Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
U.S.	<b>Central banks and central governments</b>	511	-	-	-	2.557	-	-	-	-	-	-	419	-	-	-	-	-	-
	<b>Institutions</b>	974	1	-	-	100	-	-	199	-	-	-	44	-	-	-	-	-	-
	<b>Corporates</b>	4.209	100	-	-	329	31	3.380	-	-	-	312	34	-	19	-	-	-	11
	Corporates - Of Which: Specialised Lending	2.713	88	-	-	85	-	2.178	-	-	-	80	-	-	17	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>Retail</b>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>Equity</b>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>Securitisation</b>	791	-	-	-	27	-	288	-	-	-	6	-	-	-	-	-	-	-
	<b>Other non-credit obligation assets</b>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>	6.485	102	0	0	3.013	31	3.867	0	0	0	781	34	-	19	-	0	-	11
<b>Securitisation and re-securitisations positions deducted from capital *</b>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

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

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

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
United Kingdom	<b>Central banks and central governments</b>	-	-	-	-	170	-	-	-	-	-	38	-	-	-	-	-	-	
	<b>Institutions</b>	3.768	-	-	-	14	-	480	-	-	-	1	-	-	-	-	-	-	
	<b>Corporates</b>	2.888	66	-	-	237	0	1.181	-	-	-	237	0	-	6	-	-	0	
	Corporates - Of Which: Specialised Lending	1.862	58	-	-	61	-	761	-	-	-	61	-	-	6	-	-	0	
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	<b>Retail</b>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	<b>Equity</b>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	<b>Securitisation</b>	98	-	-	-	229	-	119	-	-	-	100	-	-	-	-	-	-	
	<b>Other non-credit obligation assets</b>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	<b>TOTAL</b>	6.755	66	0	0	650	0	1.780	0	0	0	376	0	-	6	-	0	-	0
<b>Securitisation and re-securitisations positions deducted from capital *</b>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		

Notes and definitions

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

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

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
France	Central banks and central governments	-	-	-	-	340	-	-	-	-	-	-	19	-	-	-	-	-	-
	Institutions	2.851	-	-	-	107	-	386	-	-	-	58	-	-	-	-	-	-	
	Corporates	2.035	-	-	-	320	-	966	-	-	-	320	-	-	-	-	-	-	
	Corporates - Of Which: Specialised Lending	1.312	-	-	-	82	-	623	-	-	-	82	-	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	<b>TOTAL</b>		<b>4.886</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>766</b>	<b>0</b>	<b>1.352</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>396</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

- 1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
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Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Luxembourg	Central banks and central governments	129	-	-	-	2.096	-	-	-	-	-	-	-	-	-	-	-	-	
	Institutions	821	-	-	-	102	-	77	-	-	-	35	-	-	-	-	-	-	
	Corporates	1.319	1	-	-	241	10	908	-	-	-	241	10	0	-	-	-	-	
	Corporates - Of Which: Specialised Lending	850	1	-	-	62	-	585	-	-	-	62	-	0	-	-	-	-	
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Equity	27	-	-	-	-	-	-	94	-	-	-	-	-	-	-	-	-	
	Securitisation	18	2	-	-	153	-	31	7	-	-	31	-	-	-	-	-	-	
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	<b>TOTAL</b>		<b>2.313</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>2.593</b>	<b>10</b>	<b>1.110</b>	<b>7</b>	<b>0</b>	<b>0</b>	<b>307</b>	<b>10</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

- 1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
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Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Netherlands	Central banks and central governments	236	-	-	-	469	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	1.389	-	-	-	23	-	174	-	-	-	-	22	-	-	-	-	-	-
	Corporates	1.592	402	-	-	176	-	1.272	-	-	-	-	176	-	47	-	-	-	-
	Corporates - Of Which: Specialised Lending	1.026	352	-	-	45	-	820	-	-	-	-	45	-	41	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	99	-	-	-	22	-	33	-	-	-	-	8	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>3.316</b>	<b>402</b>	<b>0</b>	<b>0</b>	<b>690</b>	<b>0</b>	<b>1.478</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>206</b>	<b>0</b>	<b>-</b>	<b>47</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

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Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Austria	Central banks and central governments	371	-	-	-	1.665	-	5	-	-	-	-	-	-	-	-	-	-	-
	Institutions	1.176	-	-	-	7	-	341	-	-	-	-	5	-	-	-	-	-	-
	Corporates	284	-	-	-	-	-	139	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	183	-	-	-	-	-	89	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>1.830</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1.672</b>	<b>0</b>	<b>485</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

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

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

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Italy	Central banks and central governments	191	-	-	-	1.523	-	49	-	-	-	-	510	-	-	-	-	-	-
	Institutions	1.526	-	-	-	9	-	1.002	-	-	-	-	9	-	-	-	-	-	-
	Corporates	131	-	-	-	5	-	53	-	-	-	-	5	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	84	-	-	-	1	-	34	-	-	-	-	1	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	4	-	-	-	34	-	1	-	-	-	-	13	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>1.852</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1.571</b>	<b>0</b>	<b>1.105</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>536</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

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

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

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	Central banks and central governments	33	-	-	-	339	-	37	-	-	-	6	-	-	-	-	-	-	
	Institutions	1.580	-	-	-	207	-	911	-	-	-	147	-	-	-	-	-	-	
	Corporates	800	-	-	-	158	-	423	-	-	-	158	-	-	-	-	-	-	
	Corporates - Of Which: Specialised Lending	516	-	-	-	41	-	273	-	-	-	41	-	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	20	-	-	-	25	-	10	-	-	-	12	-	-	-	-	-	-	
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	<b>TOTAL</b>		<b>2.432</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>730</b>	<b>0</b>	<b>1.381</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>323</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

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

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

\*\* As explained in the Guidelines

Counterparty Country <sup>(1)</sup>	LTV % <sup>**</sup> (as of 30/06/2013)	Exposure values (as of 30/06/2013) <sup>**</sup>						RWA (as of 30/06/2013) <sup>**</sup>						Value adjustments and provisions (as of 30/06/2013) <sup>**</sup>					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Ireland	Central banks and central governments		446	-	-	-	35	-	12	-	-	-	-	-	-	-	-	-	-
	Institutions		397	-	-	-	12	-	374	-	-	-	-	2	-	-	-	-	-
	Corporates		1.336	52	-	-	426	-	767	-	-	-	426	-	2	-	-	-	-
	Corporates - Of Which: Specialised Lending		861	46	-	-	110	-	494	-	-	-	110	-	2	-	-	-	-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisations		212	-	-	-	8	-	223	-	-	-	8	-	-	-	-	-	-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>2.391</b>	<b>52</b>	<b>0</b>	<b>0</b>	<b>482</b>	<b>0</b>	<b>1.376</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>437</b>	<b>0</b>	<b>-</b>	<b>2</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisations and re-securitisations positions deducted from capital <sup>*</sup>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions  
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure  
<sup>\*</sup> Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA  
<sup>\*\*</sup> As explained in the Guidelines

Explanatory footnotes

### 3. SECURITISATION SUMMARY

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)

	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	4.376	4.076
Trading Book (excl. correlation trading)	0	0
Correlation Trading Portfolio	0	0
<b>Total</b>	<b>4.376</b>	<b>4.076</b>

Explanatory footnotes

#### 4. MARKET RISK

DE022  
 Norddeutsche Landesbank -GZ

(in million Euro)

	31.12.2012		30.06.2013	
	TOTAL RISK EXPOSURE AMOUNT		TOTAL RISK EXPOSURE AMOUNT	
	SA	IM	SA	IM
Traded Debt Instruments	775	1.023	925	1.357
TDI - General risk	513	1.023	600	1.357
TDI - Specific risk	263	0	325	0
Equities	0	184	0	215
Equities - General risk	0	184	0	215
Equities - Specific risk	0	0	0	0
Foreign exchange risk	63	435	150	312
Commodities risk	0	0	0	0

Explanatory footnotes

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

as of 31 December 2012

DE022

Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Austria	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		4	4	4	0	0	0	0	0
[ 1Y - 2Y ]		101	0	101	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		305	224	305	0	0	0	0	0
[ 5Y - 10Y ]		139	139	139	0	0	0	0	0
[ 10Y - more ]		766	382	766	0	0	0	0	0
<b>Total</b>		<b>1.315</b>	<b>749</b>	<b>1.315</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
[ 3M - 1Y ]		137	0	137	0	0	0	0	0
[ 1Y - 2Y ]		20	0	20	0	0	0	0	0
[ 2Y - 3Y ]		32	0	32	0	0	0	0	0
[ 3Y - 5Y ]		219	25	219	0	0	0	0	-2
[ 5Y - 10Y ]		165	50	165	0	0	0	0	0
[ 10Y - more ]		245	0	245	0	0	157	0	0
<b>Total</b>		<b>818</b>	<b>75</b>	<b>818</b>	<b>0</b>	<b>0</b>	<b>157</b>	<b>0</b>	<b>-2</b>
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>



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

as of 31 December 2012

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Czech Republic	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		37	0	37	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>37</b>	<b>0</b>	<b>37</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Finland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		45	0	45	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		30	0	30	0	0	0	0	0
[ 10Y - more ]		15	15	15	0	0	0	0	0
<b>Total</b>		<b>90</b>	<b>15</b>	<b>90</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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

as of 31 December 2012

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	France	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		20	0	20	0	0	0	0	0
[ 3Y - 5Y ]		57	0	57	0	0	0	0	0
[ 5Y - 10Y ]		130	0	130	0	0	0	0	0
[ 10Y - more ]		170	0	170	0	0	0	0	0
<b>Total</b>		<b>377</b>	<b>0</b>	<b>377</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Germany	3.178	2.003	3.178	0	0	52	1	0
[ 3M - 1Y ]		5.681	3.975	5.681	0	0	90	5	0
[ 1Y - 2Y ]		2.221	732	2.221	190	0	207	2	0
[ 2Y - 3Y ]		3.680	478	3.680	373	0	98	74	0
[ 3Y - 5Y ]		10.680	7.398	10.680	255	0	36	10	0
[ 5Y - 10Y ]		11.962	8.539	11.962	315	0	617	179	0
[ 10Y - more ]		4.534	4.157	4.534	0	0	116	9	0
<b>Total</b>		<b>41.936</b>	<b>27.282</b>	<b>41.936</b>	<b>1.133</b>	<b>0</b>	<b>1.216</b>	<b>280</b>	<b>0</b>
[ 0 - 3M ]	Greece	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Hungary	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		33	0	33	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		50	0	50	0	0	0	0	-2
[ 5Y - 10Y ]		145	0	145	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>228</b>	<b>0</b>	<b>228</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-2</b>	

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

as of 31 December 2012

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Ireland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-16
[ 5Y - 10Y ]		19	0	19	0	0	0	0	0
[ 10Y - more ]		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>-16</b>	
[ 0 - 3M ]	Italy	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		18	0	18	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	-1
[ 2Y - 3Y ]		192	0	192	0	0	0	0	-1
[ 3Y - 5Y ]		56	0	56	0	0	0	0	0
[ 5Y - 10Y ]		409	0	409	0	0	0	0	0
[ 10Y - more ]		897	0	897	78	0	6	0	0
<b>Total</b>		<b>1.572</b>	<b>0</b>	<b>1.572</b>	<b>78</b>	<b>0</b>	<b>6</b>	<b>-2</b>	
[ 0 - 3M ]	Latvia	1	1	1	0	0	0	0	0
[ 3M - 1Y ]		3	3	3	0	0	0	0	0
[ 1Y - 2Y ]		10	0	10	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		13	13	13	0	0	0	0	0
[ 5Y - 10Y ]		28	28	28	0	0	0	0	0
[ 10Y - more ]		20	20	20	0	0	0	0	0
<b>Total</b>		<b>75</b>	<b>65</b>	<b>75</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

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

as of 31 December 2012

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Liechtenstein	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Lithuania	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Luxembourg	2	0	2	2	0	0	0	0
[ 3M - 1Y ]		100	0	100	100	0	0	0	0
[ 1Y - 2Y ]		2	0	2	2	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		125	0	125	125	0	0	0	0
[ 5Y - 10Y ]		65	0	65	24	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>294</b>	<b>0</b>	<b>294</b>	<b>253</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Malta	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>

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

as of 31 December 2012

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Netherlands	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		5	5	5	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		197	0	197	104	0	0	0	0
[ 10Y - more ]		67	0	67	0	0	0	0	0
<b>Total</b>		<b>269</b>	<b>5</b>	<b>269</b>	<b>104</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Norway	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Poland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		44	0	44	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		173	0	173	0	0	0	0	0
[ 10Y - more ]		115	0	115	0	0	0	0	0
<b>Total</b>		<b>332</b>	<b>0</b>	<b>332</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
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		10	0	10	0	0	0	0	0
[ 2Y - 3Y ]		79	0	79	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-31
[ 5Y - 10Y ]		67	0	67	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>156</b>	<b>0</b>	<b>156</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-31</b>	

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

as of 31 December 2012

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Romania	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		31	0	31	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>31</b>	<b>0</b>	<b>31</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		41	0	41	0	0	0	0	0
[ 1Y - 2Y ]		93	0	93	0	0	0	0	0
[ 2Y - 3Y ]		23	0	23	0	0	0	0	0
[ 3Y - 5Y ]		106	0	106	0	0	0	0	0
[ 5Y - 10Y ]		73	51	73	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>336</b>	<b>51</b>	<b>336</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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

as of 31 December 2012

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(in million Euro)									
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			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Sweden	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		50	0	50	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		9	0	9	0	0	0	0	0
[ 10Y - more ]		8	8	8	0	0	0	0	0
<b>Total</b>		<b>67</b>	<b>8</b>	<b>67</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
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Australia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Canada	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		20	0	20	0	0	0	0	0
[ 3Y - 5Y ]		19	0	19	0	0	0	0	0
[ 5Y - 10Y ]		59	0	59	0	0	0	0	0
[ 10Y - more ]		276	0	276	0	0	0	0	0
<b>Total</b>		<b>374</b>	<b>0</b>	<b>374</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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

as of 31 December 2012

DE022  
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(in million Euro)									
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			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Hong Kong	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Japan	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		188	0	188	0	0	0	0	0
<b>Total</b>		<b>188</b>	<b>0</b>	<b>188</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	U.S.	12	0	12	0	0	0	0	0
[ 3M - 1Y ]		36	0	36	0	0	0	0	0
[ 1Y - 2Y ]		43	0	43	0	0	0	0	0
[ 2Y - 3Y ]		35	0	35	0	0	0	0	0
[ 3Y - 5Y ]		116	0	116	0	0	0	0	-2
[ 5Y - 10Y ]		339	0	339	0	0	0	0	0
[ 10Y - more ]		993	0	993	0	0	0	0	0
<b>Total</b>		<b>1.574</b>	<b>0</b>	<b>1.574</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-2</b>	
[ 0 - 3M ]	Switzerland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		45	45	45	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		7	7	7	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		13	13	13	0	0	0	0	0
[ 10Y - more ]		50	50	50	0	0	0	0	0
<b>Total</b>		<b>115</b>	<b>115</b>	<b>115</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>



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

as of 31 December 2012

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Other advanced economies non EEA	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		7	0	7	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>7</b>	<b>0</b>	<b>7</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Other Central and Eastern Europe countries non EEA	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Middle East	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Latin America and the Caribbean	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>

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

as of 31 December 2012

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Africa	2	2	2	0	0	0	0	0
[ 3M - 1Y ]		4	4	4	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		12	12	12	0	0	0	0	0
[ 5Y - 10Y ]		1	1	1	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>19</b>	<b>19</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Others	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		8	8	8	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		1	1	1	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>9</b>	<b>9</b>	<b>9</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>TOTAL EEA 30</b>		<b>47.952</b>	<b>28.250</b>	<b>47.952</b>	<b>1.568</b>	<b>0</b>	<b>1.379</b>	<b>280</b>	<b>-53</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.

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

as of 30 June 2013

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Austria	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		5	5	5	0	0	0	0	0
[ 1Y - 2Y ]		103	0	103	0	0	0	0	0
[ 2Y - 3Y ]		203	203	203	0	0	0	0	0
[3Y - 5Y ]		99	18	99	0	0	0	0	0
[5Y - 10Y ]		136	136	136	0	0	0	0	0
[10Y - more ]		775	377	775	0	0	28	0	0
<b>Total</b>		<b>1.321</b>	<b>739</b>	<b>1.321</b>	<b>0</b>	<b>0</b>	<b>28</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Belgium	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		19	0	19	0	0	0	0	0
[ 1Y - 2Y ]		32	0	32	0	0	0	0	0
[ 2Y - 3Y ]		55	0	55	0	0	0	0	0
[3Y - 5Y ]		164	25	164	0	0	0	0	-2
[5Y - 10Y ]		167	50	167	0	0	0	0	0
[10Y - more ]		86	0	86	0	0	0	0	0
<b>Total</b>		<b>523</b>	<b>75</b>	<b>523</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-2</b>	<b>-2</b>
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
<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>

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

as of 30 June 2013

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Czech Republic	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		35	0	35	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>35</b>	<b>0</b>	<b>35</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Finland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		46	0	46	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		30	0	30	0	0	0	0	0
[ 10Y - more ]		15	15	15	0	0	0	0	0
<b>Total</b>		<b>91</b>	<b>15</b>	<b>91</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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

as of 30 June 2013

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	France	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		18	0	18	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		7	0	7	0	0	0	0	-1
[ 5Y - 10Y ]		159	0	159	0	0	0	0	0
[ 10Y - more ]		139	0	139	0	0	0	0	0
<b>Total</b>		<b>323</b>	<b>0</b>	<b>323</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>
[ 0 - 3M ]	Germany	1.998	1.744	1.998	0	0	0	3	0
[ 3M - 1Y ]		5.796	3.370	5.796	120	0	164	-5	0
[ 1Y - 2Y ]		3.016	495	3.016	383	0	330	73	0
[ 2Y - 3Y ]		3.226	427	3.226	206	0	111	17	0
[ 3Y - 5Y ]		9.581	6.993	9.581	196	0	250	-2	0
[ 5Y - 10Y ]		11.666	8.830	11.666	302	0	319	116	0
[ 10Y - more ]		4.733	4.016	4.733	0	0	462	-9	0
<b>Total</b>		<b>40.016</b>	<b>25.875</b>	<b>40.016</b>	<b>1.207</b>	<b>0</b>	<b>1.636</b>	<b>193</b>	<b>0</b>
[ 0 - 3M ]	Greece	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Hungary	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		31	0	31	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		165	0	165	0	0	0	0	-2
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>196</b>	<b>0</b>	<b>196</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-2</b>

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

as of 30 June 2013

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Ireland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-10
[ 5Y - 10Y ]		28	0	28	0	0	10	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>28</b>	<b>0</b>	<b>28</b>	<b>0</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>-10</b>
[ 0 - 3M ]	Italy	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		19	0	19	0	0	0	0	0
[ 1Y - 2Y ]		127	0	127	0	0	0	0	-1
[ 2Y - 3Y ]		69	0	69	0	0	0	0	0
[ 3Y - 5Y ]		239	0	239	0	0	0	0	0
[ 5Y - 10Y ]		299	0	299	0	0	0	0	0
[ 10Y - more ]		816	0	816	79	0	15	0	0
<b>Total</b>		<b>1.569</b>	<b>0</b>	<b>1.569</b>	<b>79</b>	<b>0</b>	<b>15</b>	<b>0</b>	<b>-1</b>
[ 0 - 3M ]	Latvia	1	1	1	0	0	0	0	0
[ 3M - 1Y ]		12	2	12	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		14	14	14	0	0	0	0	0
[ 5Y - 10Y ]		27	27	27	0	0	0	0	0
[ 10Y - more ]		19	19	19	0	0	0	0	0
<b>Total</b>		<b>73</b>	<b>63</b>	<b>73</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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

as of 30 June 2013

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Liechtenstein	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Lithuania	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Luxembourg	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		2	0	2	2	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		125	0	125	125	0	0	0	0
[ 5Y - 10Y ]		162	0	162	122	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>289</b>	<b>0</b>	<b>289</b>	<b>249</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Malta	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>

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

as of 30 June 2013

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Netherlands	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		5	5	5	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		122	0	122	102	0	0	0	0
[ 5Y - 10Y ]		96	0	96	0	0	0	0	0
[ 10Y - more ]		40	0	40	0	0	0	0	0
<b>Total</b>		<b>263</b>	<b>5</b>	<b>263</b>	<b>102</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Norway	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Poland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		42	0	42	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		20	0	20	0	0	0	0	0
[ 5Y - 10Y ]		144	0	144	0	0	0	0	0
[ 10Y - more ]		102	0	102	0	0	0	0	0
<b>Total</b>		<b>308</b>	<b>0</b>	<b>308</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
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		10	0	10	0	0	0	0	0
[ 2Y - 3Y ]		81	0	81	0	0	0	0	0
[ 3Y - 5Y ]		45	0	45	0	0	0	0	-26
[ 5Y - 10Y ]		20	0	20	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>156</b>	<b>0</b>	<b>156</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-26</b>	



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

as of 30 June 2013

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Romania	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		30	0	30	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>30</b>	<b>0</b>	<b>30</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		15	0	15	0	0	0	0	0
[ 1Y - 2Y ]		96	0	96	0	0	0	0	0
[ 2Y - 3Y ]		83	0	83	0	0	0	0	0
[ 3Y - 5Y ]		54	0	54	0	0	0	0	0
[ 5Y - 10Y ]		67	52	67	0	0	0	0	0
[ 10Y - more ]		15	0	15	0	0	15	0	0
<b>Total</b>		<b>330</b>	<b>52</b>	<b>330</b>	<b>0</b>	<b>0</b>	<b>15</b>	<b>0</b>	<b>0</b>

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

as of 30 June 2013

DE022  
Norddeutsche Landesbank -GZ

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Sweden	50	0	50	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		9	0	9	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		8	8	8	0	0	0	0	0
<b>Total</b>		<b>67</b>	<b>8</b>	<b>67</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
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Australia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Canada	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		29	0	29	0	0	0	0	0
[ 3Y - 5Y ]		7	0	7	0	0	0	0	0
[ 5Y - 10Y ]		56	0	56	0	0	0	0	0
[ 10Y - more ]		268	0	268	0	0	0	0	0
<b>Total</b>		<b>360</b>	<b>0</b>	<b>360</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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

as of 30 June 2013

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(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Hong Kong	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Japan	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		184	0	184	0	0	0	0	0
<b>Total</b>		<b>184</b>	<b>0</b>	<b>184</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	U.S.	5	0	5	0	0	0	0	0
[ 3M - 1Y ]		38	0	38	0	0	0	0	0
[ 1Y - 2Y ]		25	0	25	0	0	0	0	0
[ 2Y - 3Y ]		25	0	25	0	0	0	0	0
[ 3Y - 5Y ]		122	0	122	0	0	0	0	-1
[ 5Y - 10Y ]		348	0	348	0	0	0	0	0
[ 10Y - more ]		898	0	898	0	0	0	0	0
<b>Total</b>		<b>1.461</b>	<b>0</b>	<b>1.461</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>	
[ 0 - 3M ]	Switzerland	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		45	45	45	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		7	7	7	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		12	12	12	0	0	0	0	0
[ 10Y - more ]		50	50	50	0	0	0	0	0
<b>Total</b>		<b>114</b>	<b>114</b>	<b>114</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

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

as of 30 June 2013

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(in million Euro)									
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			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Other advanced economies non EEA	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		6	0	6	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>6</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Middle East	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>
[ 0 - 3M ]	Latin America and the Caribbean	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<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>

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

as of 30 June 2013

DE022  
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(in million Euro)									
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			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[ 0 - 3M ]	Africa	2	2	2	0	0	0	0	0
[ 3M - 1Y ]		2	2	2	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		11	11	11	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>15</b>	<b>15</b>	<b>15</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Others	1	1	1	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		6	6	6	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		1	1	1	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>8</b>	<b>8</b>	<b>8</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>TOTAL EEA 30</b>		<b>45.618</b>	<b>26.832</b>	<b>45.618</b>	<b>1.637</b>	<b>0</b>	<b>1.704</b>	<b>193</b>	<b>-42</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.

### Explanatory footnotes

## 6. RWA

DE022

Norddeutsche Landesbank -GZ

(in million Euro)

	31.12.2012	30.06.2013
RWA for credit risk	71.150	65.675
RWA Securitisation and re-securitisations	1.721	1.764
RWA Other credit risk	69.429	63.911
RWA for market risk	1.863	2.213
RWA for operational risk	4.838	4.900
RWA Transitional floors	0	0
RWA Other	13	0
<b>Total RWA <sup>(1)</sup></b>	<b>77.863</b>	<b>72.788</b>

Explanatory footnotes