Capital position CRD3 rules	31-12	2012	30-06-	2013	References to COREP reporting
Capital position Gros fules	Million EUR	% RWA	Million EUR	% RWA	Releiences to COREF reporting
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government</u> support measures other than ordinary shares) (+)	7.171		7.376		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 (1) (-/+)	0		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-239		-323		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-224		-257		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	6.932	15,8%	7.053	16,6%	
Of which: ordinary shares subscribed by government	0		0		Paid up ordinary shares subscribed by government
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		EBA/REC/2011/1
E) Other Existing government support measures (+)	0		0		
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	6.932	15,8%	7.053	16,6%	
G) Hybrid instruments not subscribed by government	1.433		1.430		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 subscribe by government
H) Tier 1 Capital (F+G)	8.365	19,1%	8.483	20,0%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
) RWA	43.801		42.368		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0	/////	Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	0		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	17		72		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	394	<i>/////</i>	320		Articles 381 to 386 of CRR

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

Nykredit

		LTV % ** (as of		Ехро	sure values (as o	f 31/12/2012	2) **			RWA (as of 31	/12/2012) **				Value adju	stments and provi	sions (as of 31/12/2012)	**
couterparty countries		31/12/2012)	F-IRB	3	A-IRB		STA		F-IRB	A-IR	В	STA		F	-IRB	A-IRB		STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	ed Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-default	ed Defaulted	Non-defaulted	Defaulted Non-defaul	ted Defaulte
	Central banks and central governments		-	-	-	-	5.882	-	-	-   -	-	-	-		7			/)
	Institutions		-	-	-	-	7.904	-	-		-	1.564	-		/			
	Corporates		15.181	1.141	48.641	1.755	625	-	4.367	- 13.668	771	625	-		592		162	
	Corporates - Of Which: Specialised Lending		-		-	-	-		-		-	-			,		.///	
	Corporates - Of Which: SME	1////	3.539	751	28.821	1.410	-		1.460	- 7.388	649	-			403		136	<i>~</i> ,
	Retail		-		99.510	837	149	16	-	- 12.367	1.025	52	10		/] -		157	
	Retail - Secured on real estate property	71,4%	-		97.725	777	149	16	-	- 12.171	801	52	10		/		133	_
	Retail - Secured on real estate property - Of Which: SME	60,2%		-	4.917	164				- 757	146	-		///	/		15	
Nykredit	Retail - Secured on real estate property - Of Which: non-SME	72,0%	-	-	92.808	613	149	16	-	- 11.414	654	52	10			<i>( / / / )</i>	118	<i>-</i>
	Retail - Qualifying Revolving	///	-	-	801	12			-	- 52				////	· .	////	3	7
	Retail - Other Retail		-	-	984	48		-		- 144	192	-			/ -		21	
	Retail - Other Retail - Of Which: SME		-	-	-	-		-	-	-	-	-				<i>* / / / )</i>	· / / / ,	~
	Retail - Other Retail - Of Which: non-SME	_////	-	-	984	48		-		- 144	192	-		<i>* / / /</i>			21	
	Equity		485		-	-	10	-	1.577	-		10	-		- 1		. ///	
	Securitisation		15	-	-	-	-	-	185	-	-	-	-		/		·///	
	Other non-credit obligation assets		636	90	-	-	-	-	636	90 -	-	-	-		63			
	TOTAL		16.317	1.231	148.151	2.592	14.570	16	6.765	90 26.035	1.796	2.251	10	1	25 655	131	319	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-	-		-	-	-	///	/		1///	· /

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

		1 = 1 0 / 44 / /		Expo	sure values (as o	of 31/12/2012	2) **			RWA (as of 31/12/	2012) **			Value adjustm	ents and provision	ns (as of 31/12/2012) **
arty Country (1)		LTV % ** (as of 31/12/2012)	F-IRI	3	A-IRE		STA	F-IR	В	A-IRB		STA	F-IRB	,	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	d Non-defaulted	Defaulted	Non-defaulted D	efaulted No	n-defaulted Defa	ulted Non-defaulted	Defaulted I	Non-defaulted De	efaulted Non-defaulted
	Central banks and central governments		-	-	-	-	5.863	-	-	-	-	-		- 1		////
	Institutions			-	-		7.164	-	-	-	-	1.415				1///
	Corporates		9.877	909	42.258	1.693	625	- 1.926	-	11.328	743	625		561		157
	Corporates - Of Which: Specialised Lending		-	-	-		-		-	-	-	-	1///	-		
	Corporates - Of Which: SME		2.645	709	27.688	1.349		- 859	-	6.982	621	-		378		132
	Retail			-	98.361	795	-	-		12.032	1.000	-		-		153
	Retail - Secured on real estate property	71,4%	-	-	96.622	737	-		-	11.851	787	-	- ////		///	130
	Retail - Secured on real estate property - Of Which: SME	59,6%	-	-	4.753	150	-		-	734	136	-	- 7///		///	15
	Retail - Secured on real estate property - Of Which: non-SME	72,0%		-	91.868	587			-	11.117	651	-	-////	- /		115
Denmark	Retail - Qualifying Revolving		-	-	793	12	-	-	-	51	28	-		- [4		3 ///
	Retail - Other Retail		-	-	946	46	-	-	-	130	185	-		- /		20
	Retail - Other Retail - Of Which: SME			-	-				-	-	-	-	////	-		
	Retail - Other Retail - Of Which: non-SME			-	946	46	-		-	130	185	-	- <i>////</i>			20
	Equity	////	343	-	-		10	- 1.104	-	-	-	10	-7///			· /////
	Securitisation		1	-	-		-	- 17	-	-	-	-		- /		•////
	Other non-credit obligation assets		636	74	-	-	-	- 636	74	-	-	-	-///	58		- ////
	TOTAL		10.857	983	140.619	2.488	13.662 0	3.683	74	23.360	1.743	2.050	0 122	619	124	310 -
	Securitisation and re-securitisations positions deducted from capital *												.///	- 4		. ////

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

				Ехр	osure values (as o	of 31/12/201	2) **				RWA (as of 31/	12/2012) **				Value adju	stments and prov	risions (as of 3	31/12/2012) **	
ounterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRE	3	A-IRB		STA	\	F-IRI	В	A-IRI	3	STA		F-	IRB	A-IR	В	ST	Α
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulte	d Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	٠ ,	////	-		-	////	J <sup>i</sup>
	Institutions		-	-	-	-	-	-	-	-						<b>/</b>		-		4
	Corporates		-	-	-	-	-	-	-	-	-	-	-			-		-		A
	Corporates - Of Which: Specialised Lending		-	-	-		-		-	-	-	-	-		///.	/ .		- "		,
	Corporates - Of Which: SME				-		-		-		-		-	-		<i>/</i> ·			////	
	Retail		, - I	-	-	-	-	-	-	-	-	-	-	. "						ا
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-		///					J
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	- "	7//	7				
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-		-		-						-					-		1
##1	Retail - Qualifying Revolving		-		-		-		-		-		-			/ .		-		4
	Retail - Other Retail		· -	-	-	-	-	-	-	-	-	-	-	. ا		4 -		1 - 1		1
	Retail - Other Retail - Of Which: SME	1///	-		-		-						-		///	/ -		-	777.	
	Retail - Other Retail - Of Which: non-SME		-		-		-	-		-			-	-				-		
	Equity		-		-	-	-	-	-		-	-	-	- 4	*	-	P P 70 1		P P P P	1
	Securitisation		-		-		-		-		-		-			7 -		-		1
	Other non-credit obligation assets		-	-	-	-	-	-		-		-				/ .		-		4
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0		- 0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-		-		-		-		-		-		7//				////	ji i

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

		.=		Exp	oosure values (as o	of 31/12/201	2) **			RWA (as of 31/12/2012) **		Value adjus	tments and provisions (as o	f 31/12/2012) **
erparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IRB		STA	F-IR	В	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte
	Central banks and central governments		-	-	-	-	-		-					
	Institutions				-	-	-		-			////	////	
	Corporates			-	-		-							
	Corporates - Of Which: Specialised Lending						-		-					
	Corporates - Of Which: SME				-		-		-					////
	Retail				-	-	-		-			1///		
	Retail - Secured on real estate property	0,0%	-	-	-	-	-		-					
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-		-							
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%			-				-					
#VI	Retail - Qualifying Revolving				-		-		-					
	Retail - Other Retail		4 .		-		-							
	Retail - Other Retail - Of Which: SME				-				-					
	Retail - Other Retail - Of Which: non-SME			-	-		-		-					
	Equity		-	-	-	-	-		-					
	Securitisation			-	-	-	-	-	-				////	
	Other non-credit obligation assets		-	-	-	-	-	-	-					
	TOTAL		0	0	0	0	0 0	0	0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *				-	-	-					1///	////	7777

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

DK011

				Expos	sure values (as of 31/12/201	12) **				RWA (as of 31/12/2012)		Value adju	stments and provisions (as of	31/12/2012) **
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB		A-IRB	STA		F-IRB		A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted I	Defaulted	Non-defaulted Defaulted	Non-defaulted De	efaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulte	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted
	Central banks and central governments		- [	-		-		-	-	-	-   -			
	Institutions		-	-		-		-	-	-				
	Corporates		-	-		-	-	-	-	-		1///		
	Corporates - Of Which: Specialised Lending					-				-				////
	Corporates - Of Which: SME		-			-	-	-		-				
	Retail		-	-		-	-	-	-	-		·///	////	
	Retail - Secured on real estate property	0,0%	-	-		-		-	-	-		1///	////	////
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-	-	-	-		.///	////	
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%		-			-							
##1	Retail - Qualifying Revolving		-	-		-	-	-		-				////
	Retail - Other Retail		-	-		-	-	-	-	-				
	Retail - Other Retail - Of Which: SME						-	,				1///		////
	Retail - Other Retail - Of Which: non-SME		-	-		-		-		-				
	Equity		-	-		-	-	-		-		·///		
	Securitisation		-	-		-	-	-	-	-		1///	7///	////
	Other non-credit obligation assets		-	-	-	-	-		-	-	-	$\cdot //// \cdot$		
	TOTAL		0	0	0 0	0	0	0	0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *	1///	-			-				-		.///	////	////

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

		.=	Ехр	osure values (as of 31/12	(2012) **		RWA (as of 31/12/2012) **		Value adjus	stments and provisions (a	s of 31/12/2012) **
ounterparty Country (1)		LTV % ** (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 Defaul	ed Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	ed Non-defaulted Default
	Central banks and central governments			-	-   -	-					
	Institutions			-							• ////
	Corporates			-					////		1///
	Corporates - Of Which: Specialised Lending			-							·///
	Corporates - Of Which: SME			-							
	Retail			-					////		. ////
	Retail - Secured on real estate property	0,0%		-					////		.///
	Retail - Secured on real estate property - Of Which: SME	0,0%		-							•///
#VT	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	1////		-							·////
	Other non-credit obligation assets			-	-	-					·////
	TOTAL		0 0	0 0	0 0	0 0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *	17777							////	////	.///

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

				Exp	osure values (as of	31/12/201	2) **				RWA (as of 31/	12/2012) **				Value adjus	tments and pro	visions (as of	31/12/2012) **	
erparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRI	В	A-IRB		STA	١	F-IRE	3	A-IRE	3	STA		F-	IRB	A-IF	≀В	S	STA .
			Non-defaulted	Defaulted	Non-defaulted I	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulte	d Defaulted	Non-defaulted	Defaulted	Non-defaulted	l Defa
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		/ -				
	Institutions			-	-	-		-		-				-		/ .				,
	Corporates			-	-	-		-		-				-		/ .				,
	Corporates - Of Which: Specialised Lending				-		-		-				-	-	///	/ .				j
	Corporates - Of Which: SME	_///	·	-	-	-	-	-	-	-	-	-	-	. •				-		
	Retail		-	-	-	-	-	-	-	-	-	-	-	- 4	///		Mark San	-	////	-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-				-	////		////		////	7
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-					////		////	7
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-		-		-	-	-				-		TT,	<b>/</b> ] -	JJJ J			4
	Retail - Qualifying Revolving				-		-		-		-	-	-	-		<i>/</i>			////	_
	Retail - Other Retail			-	-	-	-	-	-	-	-	-	-	- [	///					
	Retail - Other Retail - Of Which: SME				-		-				-	-	-	-	///			-		
	Retail - Other Retail - Of Which: non-SME		-	-	-		-	-	-	-	-	-	-	ہ -	<u> </u>	<i>r</i> .	J J J J	-	1111	4
	Equity		-	-	-	-	-	-	-	-	-	-	-	ا - ا		<b>/</b> 1 -				
	Securitisation				-		-		-			-	-	-	///	/ .			<u> </u>	J
	Other non-credit obligation assets			-	-	-	-	-	-	-	-	-	-	-	///	/			<u> </u>	1
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0		- 0		0		Į.
	Securitisation and re-securitisations positions deducted from capital *	17777				-	-	-		-		-	-		///.	· .	////	1 -	////	

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

				Exposure values (as of	31/12/2012	)**			RWA (as of 31/12/2012) **		Value adjus	stments and provisions (as	of 31/12/2012) **
erparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB	A-IRB		STA	F-IR	В	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Default	d Non-defaulted D	efaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	l Non-defaulted Default
	Central banks and central governments		-		-		-	-					
	Institutions		-		-		-	-					
	Corporates		-	-	-		-	-					
	Corporates - Of Which: Specialised Lending		-		-		-	-					
	Corporates - Of Which: SME		-		-		-						
	Retail		-	-	-		-	-					<i>Y///</i> /
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-					
	Retail - Secured on real estate property - Of Which: SME	0,0%	-		-		-	-					
#VT	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		-		-		-						<i>///</i> //
	Securitisation		-		-		-	-					·///
	Other non-credit obligation assets		-	-	-	-	-	-	-		1///		·///
	TOTAL		0 0	0	0	0 0	0	0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *	7777	-		-						1////	7771	1///

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

		.=		Ехро	sure values (as of	31/12/2012	2) **				RWA (as of 31/1	2/2012) **			Va	alue adjustmer	nts and provision	ns (as of 31/1:	2/2012) **
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA
			Non-defaulted De	efaulted	Non-defaulted E	Defaulted	Non-defaulted	Defaulted	Non-defaulted D	efaulted	Non-defaulted	Defaulted	Non-defaulted Def	aulted Non-de	faulted D	Defaulted No	n-defaulted De	efaulted No	n-defaulted Defau
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	• • • • • • • • • • • • • • • • • • • •		رمم -	///,	رمر	
	Institutions		-		-	-		-	-	-	-	-	-	. ///		- 1		. /,	
	Corporates		-	-	-	-	-		-	-	-	-	-	-///		- /		- /,	
	Corporates - Of Which: Specialised Lending		-	-	-		-		-	-	-		-	- 77	//	. /	111		///
	Corporates - Of Which: SME		-		-		-		-	-	-			· //	//	. /		- 7	
	Retail		-	-	-	-	-	-	-	-	-	-	-			- /		//	
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	· //	//	. /	777	. /	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-		-	-	-	-	-	- JAP JAP	//	- 7		. //	
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-		-		-		-		-	. //	11	- 7		. 6	
##1	Retail - Qualifying Revolving		-	-	-				-	-	-		-	- 7//		/ ,		· //,	
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-///		/		· · [/	
	Retail - Other Retail - Of Which: SME		-	-	-		-		-	-	-		-	. / / .	//	- 0			
	Retail - Other Retail - Of Which: non-SME		-	-	-				-	-	-		-	- 1	//	- 7	111		///
	Equity		-	-	-	-	-	-	-	-	-	-	-					- 1	
	Securitisation		-	-	-	-	-		-	-	-		-	1//	///	. //,		· /,	
	Other non-credit obligation assets		-		-	-	-		-	-		-	-			· //		//,	
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-		-		-	-	-			1//	7,				

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

			Ехр	osure values (as of 31/12/20	2) **		RWA (as of 31/12/2012) **		Value adjus	tments and provisions (as	of 31/12/2012) **
ounterparty Country <sup>(1)</sup>		LTV % ** (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	d Non-defaulted Defaulte
	Central banks and central governments					-   -			////		• ////
	Institutions								////		1///
	Corporates								////		. ////
	Corporates - Of Which: Specialised Lending										. ////
	Corporates - Of Which: SME		-								.////
	Retail										.///
	Retail - Secured on real estate property	0,0%									1///
	Retail - Secured on real estate property - Of Which: SME	0,0%									. ////
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%							////		.////
	Retail - Qualifying Revolving										.///
	Retail - Other Retail										$\cdot //// \rangle$
	Retail - Other Retail - Of Which: SME										·///
	Retail - Other Retail - Of Which: non-SME										$\cdot I/I/I$
	Equity										• ////
	Securitisation										.///
	Other non-credit obligation assets										1///
	TOTAL		0 0	0 0	0 0	0 0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *	7///							(///		.////

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: ii) 90% of total EAD iii) 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

				Exposure values	(as of 31/12/20	12) **				RWA (as of 31/	12/2012) **		Value a	djustments and provisions (as	of 31/12/2012) **
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB	,	A-IRB	STA		F-IRI	В	A-IRE	3	STA	F-IRB	A-IRB	STA
		,	Non-defaulted Defa	ulted Non-default	ed Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaul	ed Non-defaulted Defaulted	Non-defaulted Defaulted
	Central banks and central governments		-	-		-	-	-	-	-	-		<b>////</b>	·///	////
	Institutions			-		-	-	-	-	-				.///	
	Corporates			-		-	-	-	-	-	-		////	.///	////
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-				.///	
	Corporates - Of Which: SME		-	-		-	-	-		-	-			·///	
	Retail		-	-		-	-	-	-	-	-			·///	1///
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-				1///	1////
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-	-	-	-				1////	1///
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-						. (///	
#VT	Retail - Qualifying Revolving			-	-	-	-	-	-	-	-			1///	////
	Retail - Other Retail			-	-	-	-	-		-				·///	////
	Retail - Other Retail - Of Which: SME		-	-		-		-		-				.///	
	Retail - Other Retail - Of Which: non-SME		] -	-	-	-	-	-	-	-	-			·///	·///
	Equity		-	-		-	-	-	-	-				.///	
	Securitisation		-	-		-	-	-	-		-			.///	
	Other non-credit obligation assets		-				-		-					·///	
	TOTAL		0 (	0 0	0	0	0	0	0	0	0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *			-		-	-	-		-				1///	1///

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 Securifization exposure that is deducted from capital and is not included in RWA

\*\*As explained in the Guidelines

		1 = 1 0 0 0 0 0 0		Ехро	osure values (as	of 30/06/2013	3) **				RWA (as of 30/0	06/2013) **				Value adjus	tments and provi	sions (as of 30	0/06/2013) **	
Il couterparty countries		LTV % ** (as of 30/06/2013)	F-IRI	В	A-IRI	3	STA		F-IRB		A-IRE		STA		F-	IRB	A-IRE		ST	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulte	ed Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments			-		-	4.580	-	-	-	-	-	-	-	III					
	Institutions			-	-		4.249		-	-		-	864	-	7//			. /	<i>777.</i>	
	Corporates		17.797	1.125	48.349	1.709	179		4.238	-	13.725	658	179	-	777	621		173	777.	
	Corporates - Of Which: Specialised Lending			-			-			-		-	-							
	Corporates - Of Which: SME	17777	3.177	815	29.998	1.382	-		1.191	-	8.063	552	-		777,	426		149		
	Retail		-	-	101.320	868	134	16	-	-	13.076	1.005	47	10	///,	/		173		-
	Retail - Secured on real estate property	70,9%	-	-	99.563	808	134	16	-	-	12.898	746	47	10	///,	/		136		
	Retail - Secured on real estate property - Of Which: SME	62,3%	-	-	4.813	156				-	747	127	-			/		14		
Nykredit	Retail - Secured on real estate property - Of Which: non-SME	71,4%		-	94.750	652	134	16	-	-	12.151	619	47	10				122		
	Retail - Qualifying Revolving	///		-	817	12				-	51	35	-		////			5	////	
	Retail - Other Retail		-	-	940	48	-	-	-	-	127	224	-	-		<i>-</i>		32		
	Retail - Other Retail - Of Which: SME			-	-	-	-	-		-	-	-	-		111	<u> </u>	<i>[ ] [ ] [ ]</i>			
	Retail - Other Retail - Of Which: non-SME	_///	-	-	940	48	-	-	-	-	127	224	-					32		
	Equity		288	-	-	-	13	-	795	-	-	-	13	-	<i>*                                    </i>			٠[.	////	-
	Securitisation		15	-	-		-	-	183	-	-	-	-	-		/ .				-
	Other non-credit obligation assets		599	84	-	-	-	-	599	84	-	-	-	-		69		-		1 -
	TOTAL		18.699	1.209	149.669	2.577	9.155	16	5.815	84	26.801	1.663	1.103	10	1	10 690	146	346		0
	Securitisation and re-securitisations positions deducted from capital *			-	-		-		-		-	-	-		///	/ -		. *	////	4

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

		.=		Expos	sure values (as of	30/06/2013) **					RWA (as of 30/0	06/2013) **				Value adjustr	ments and provisi	ons (as of 30/06	/2013) **
erparty Country <sup>(1)</sup>		LTV % ** (as of 30/06/2013)	F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IR	В	A-IRB		STA
			Non-defaulted	Defaulted	Non-defaulted I	Defaulted N	on-defaulted	Defaulted	Non-defaulted De	faulted	Non-defaulted	Defaulted	Non-defaulted Def	aulted No	on-defaulted	Defaulted	Non-defaulted I	Defaulted Non	-defaulted Def
	Central banks and central governments		-	-	-	-	4.563	-	-	-	-	-	-	٠ .					///
	Institutions			-	-	-	3.737		-	-	-	-	762			/		. //	
	Corporates		12.317	888	42.170	1.648	179	-	1.995	-	11.585	634	179			589		170	
	Corporates - Of Which: Specialised Lending		-		-	-	-			-	-		-		///	/			
	Corporates - Of Which: SME		2.372	770	28.901	1.322			679	-	7.670	528	-		///	401		146	A SA
	Retail		-	-	100.099	832		-	-	-	12.657	993	-	- /	///	-		169	
	Retail - Secured on real estate property	70,9%	-		98.389	775	-			-	12.493	743	-	. /	777	-	<i>////</i>	134	///
	Retail - Secured on real estate property - Of Which: SME	61,5%	-	-	4.640	148	-			-	713	126	-	- 7	77,	-	111	13	77
	Retail - Secured on real estate property - Of Which: non-SME	_71,3% _	-	-	93.749	627		-			11.780	617	-		///			121	
Denmark	Retail - Qualifying Revolving		-	-	809	11	-	-	-	-	50	32	-			-		5	
	Retail - Other Retail		-	-	901	46	-		-	-	114	218	-	- /	///	-		30	
	Retail - Other Retail - Of Which: SME			-	-	-	-			-	-		-	- 7	///	-	<i>////</i>	- 7	///
	Retail - Other Retail - Of Which: non-SME		-	-	901	46			-		114	218	-	- 7	'//,	/		30	
	Equity	////	190	-	-	-	13	-	649	-	-		13		///		////		///
	Securitisation		1	-	-	-			15	-	-	-	-	- 1		-		· /	
	Other non-credit obligation assets		599	76	-	-			599	76	-		-	. /	///	66		7	
	TOTAL		13.107	964	142.269	2.480	8.492	0	3.258	76	24.242	1.627	954	0	108	655	141	339	-
	Securitisation and re-securitisations positions deducted from capital *		_		-	-				-				/	///		////	. /	///

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

Exposure values (as of 30/06/2013) \*\* RWA (as of 30/06/2013) \*\* Value adjustments and provisions (as of 30/06/2013) \*\* LTV % \*\* (as of 30/06/2013) STA A-IRB STA Counterparty Country (1) F-IRB A-IRB F-IRB F-IRB A-IRB STA Non-defaulted Defaulted Non-defaulted Non-de Central banks and central governments nstitutions Corporates Corporates - Of Which: Specialised Lending 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 Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Equity Securitisation Other non-credit obligation assets TOTAL 0 0 0 0 0 0 0 0 Securitisation and re-securitisations positions deducted from capital \*

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

		1 = 1 0 0 0 0 0 0		Ехр	osure values (as of	30/06/201	3) **			RWA (as of 30/06/2013) **		Value adjus	tments and provisions (as	of 30/06/2013) **
erparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IRB		STA	F-II	RB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted I	Defaulted	Non-defaulted Defau	ed Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	d Non-defaulted Defau
	Central banks and central governments		-	-	-	-	-	-	-	-				• ////
	Institutions			-	-	-	-	-	-			////		1///
	Corporates			-	-	-	-	-	-					1///
	Corporates - Of Which: Specialised Lending				-			-						1///
	Corporates - Of Which: SME			-	-		-	-	-					1///
	Retail			-	-	-	-	-						
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-					
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-					
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%		-	-			-						.///
#71	Retail - Qualifying Revolving		-	-	-	-	-	-	-				[ <i>///</i> /	
	Retail - Other Retail			-	-	-	-	-						
	Retail - Other Retail - Of Which: SME			-	-		-	-						
	Retail - Other Retail - Of Which: non-SME			-	-		-	-		-				$\cdot$ ///
	Equity		-	-	-	-	-	-	-					• ////
	Securitisation			-	-	-	-	-	-					1///
	Other non-credit obligation assets		-	-	-	-	-	-	-					1///
	TOTAL		0	0	0	0	0 0	0	0	0 0	0 0	- 0	- 0	-
	Securitisation and re-securitisations positions deducted from capital *				-	-	-	-				1///	////	.///

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

				Expos	sure values (as of 30/06/201	13) **				RWA (as of 30/06/	/2013) **		Value adju	stments and provisions (as of	30/06/2013) **
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB		A-IRB	STA		F-IRE	3	A-IRB		STA	F-IRB	A-IRB	STA
			Non-defaulted D	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted D	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte
	Central banks and central governments		-	-		-	-	-	-	-	-				
	Institutions		-	-		-	-		-	-	-				
	Corporates		-	-		-	-		-	-	-				
	Corporates - Of Which: Specialised Lending		-			-		-		-	-				
	Corporates - Of Which: SME		-			-		-		-					
	Retail		-	-		-	-		-	-	-				
	Retail - Secured on real estate property	0,0%	-	-		-	-		-	-	-				////
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-		-	-	-				////
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-			-				-					////
## ·	Retail - Qualifying Revolving		-	-		-		-		-					<i>'///</i>
	Retail - Other Retail		-	-		-	-	-	-	-	-	-			
	Retail - Other Retail - Of Which: SME		-			-				-					
	Retail - Other Retail - Of Which: non-SME		-	-		-		-	-	-		-			
	Equity		-	-		-	-	-	-	-	-				
	Securitisation		-	-		-	-	-		-	-				
	Other non-credit obligation assets		-	-		-	-	-	-	-	-	-			
	TOTAL		0	0	0 0	0	0	0	0	0	0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *	1///	-	-		-		-		-	-		////	1///	

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

		1577	Ехр	osure values (as of 30/06/20	13) **		RWA (as of 30/06/2013) **		Value adjus	tments and provisions (as of	30/06/2013) **
Counterparty Country (1)		LTV % ** (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
	Central banks and central governments										
	Institutions										
	Corporates								////		
	Corporates - Of Which: Specialised Lending	1///									
	Corporates - Of Which: SME								7777		
	Retail								////		////
	Retail - Secured on real estate property	0,0%							////		
	Retail - Secured on real estate property - Of Which: SME	0,0%							////		////
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%									
##1	Retail - Qualifying Revolving										
	Retail - Other Retail										
	Retail - Other Retail - Of Which: SME	////							1////		////
	Retail - Other Retail - Of Which: non-SME								////		
	Equity								///		
	Securitisation								////		
	Other non-credit obligation assets								////		
	TOTAL		0 0	0 0	0 0	0 0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *	1////							////	////	

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

Exposure values (as of 30/06/2013) \*\* RWA (as of 30/06/2013) \*\* Value adjustments and provisions (as of 30/06/2013) \*\* LTV % \*\* (as of 30/06/2013) Counterparty Country (1) F-IRB STA A-IRB STA A-IRB F-IRB F-IRB A-IRB STA Non-defaulted Defaulted Non-defaulted Non-Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending 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 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 TOTAL 0 0 0 0 0 0 0 0 Securitisation and re-securitisations positions deducted from capital \*

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 Guideline

				Ехр	osure values (as of	30/06/201	13) **			RWA (as of 30/06/2013) **		Value adju	stments and provisions (as o	f 30/06/2013) **
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE		A-IRB		STA	F-IR	В	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 Default
	Central banks and central governments		-	-	-	-		-	-					
	Institutions		-	-	-	-		-	-					
	Corporates		] -		-	-		-	-					
	Corporates - Of Which: Specialised Lending				-	-		-						
	Corporates - Of Which: SME				-			-						1///
	Retail		<b>,</b>	-	-	-		-	-					
	Retail - Secured on real estate property	0,0%	-	-	-	-		-	-					
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-		-	-					
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-		-	-		-						
	Retail - Qualifying Revolving	7///	-		-			-				7///	////	////
	Retail - Other Retail		-	-	-	-		-	-				////	
	Retail - Other Retail - Of Which: SME		-		-									
	Retail - Other Retail - Of Which: non-SME				-			-	-					
	Equity	- <i>////</i> .	ا او		-			-	-					////
	Securitisation			-	-	-		-	-					
	Other non-credit obligation assets		-	-	-	-		-	-				////	
	TOTAL		0	0	0	0	0 0	0	0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *	7777	-	-	-	-		-	-			7///	1///	7///

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

		1 = 1 0 0 0 0 0 0 0		Exp	osure values (as	of 30/06/201	3) **				RWA (as of 30/06/2013) **		Value ad	justments and provisions (as o	f 30/06/2013) **	
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IR	В	STA		F-IRB		A-IRB	STA	F-IRB	A-IRB	STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Def	aulted	Non-defaulted Defau	ilted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulted	Non-defaulted [	Defaulted
	Central banks and central governments		-	-	-	-	-	-	-	-						
	Institutions		-	-		-	-		-	-						
	Corporates		-	-	-	-	-		-	-						
	Corporates - Of Which: Specialised Lending		-		-	-	-			-						
	Corporates - Of Which: SME		-		-		-	-		-						
	Retail		-	-	-	-	-	-	-	-						
	Retail - Secured on real estate property	0,0%	-	-		-	-	-	-	-						
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-						
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-		-				7///	7///	
## ·	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-			////	·///		
	Retail - Other Retail		-	-	-	-	-	-	-	-				·///		
	Retail - Other Retail - Of Which: SME		-		-		-	-	•	-						
	Retail - Other Retail - Of Which: non-SME		-	-	-	-		-		-					////	
	Equity	- <i>(////</i>	-	-	-	-	-	-	-	-						
	Securitisation		-	-	-	-	-	-	-	-						
	Other non-credit obligation assets		-	-	-	-	-		-	-						
	TOTAL		0	0	0	0	0	0	0 0	)	0 0	0 0	- 0	- 0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-		-	-				1///		

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

			Ехр	osure values (as of 30/06/20	13) **		RWA (as of 30/06/2013) **		Value adjus	tments and provisions (as	of 30/06/2013) **
ounterparty Country (1)		LTV % ** (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	d Non-defaulted Defaulte
	Central banks and central governments					-   -			////		• ////
	Institutions								////		1///
	Corporates								////		. ////
	Corporates - Of Which: Specialised Lending										• ////
	Corporates - Of Which: SME										~///
	Retail										·///
	Retail - Secured on real estate property	0,0%									1///
	Retail - Secured on real estate property - Of Which: SME	0,0%									1///
#VT	Retail - Secured on real estate property - Of Which: non-SME	0,0%							////		.///,
	Retail - Qualifying Revolving										.///
	Retail - Other Retail										$\cdot ////$
	Retail - Other Retail - Of Which: SME										·///
	Retail - Other Retail - Of Which: non-SME										$\cdot$ ////
	Equity										• ////
	Securitisation										.///
	Other non-credit obligation assets										1///
	TOTAL		0 0	0 0	0 0	0 0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *								(///		. ( / / / )

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: ii) 90% of total EAD iii) 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

				Ехр	osure values (as	of 30/06/201	3) **				RWA (as of 30/	/06/2013) **				Value adjus	tments and prov	isions (as of 30	0/06/2013) **	
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRI	В	A-IRE	3	STA		F-IRB		A-IRI	В	STA		F-I	RB	A-IR	3	ST	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	l Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-		///		////		////	
	Institutions		-	-	-	-	-	-	-	-	-	-	-						////	1
	Corporates		-	-	-		-	-	-	-	-	-	-		$\overline{III}$				////	1
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-	-	-	-						////	1
	Corporates - Of Which: SME		-	-	-		-	-	-	-	-		-						////	i
	Retail		-	-	-	-	-	-	-	-	-	-	-			1 .		-		4
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	ر -	////				////	4
	Retail - Secured on real estate property - Of Which: SME	0,0%	-		-		-	-	-	-	-	-	-	٠.	777.				////	į.
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-		-		-		-	-		-	-	-		/ .		-		
#VT	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-		///			- /		
	Retail - Other Retail			-	-		-	-	-	-	-		-		///			- /		
	Retail - Other Retail - Of Which: SME		-		-		-		-		-		-		777					
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-			] -		- [	////	1
	Equity		-	-	-	-	-	-	-	-	-	-	-			1 -		-		ł
	Securitisation			-	-	-	-	-	-	-		-	-						////	į
	Other non-credit obligation assets			-	-	-		-	-	-		-				J -				1
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0		. 0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *				-		-		-	-	-		-		///			. /	777.	

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 Securifization exposure that is deducted from capital and is not included in RWA

\*\*As explained in the Guidelines

# 3. SECURITISATION SUMMARY

DK011 Nykredit

# (in million Euro)

	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	15	15
Trading Book (excl. correlation trading)	0	0
Correlation Trading Portfolio	0	0
Total	15	15

# 4. MARKET RISK

DK011 Nykredit

(in million Euro)

	31-12	-2012	30-06	-2013
		EXPOSURE DUNT		EXPOSURE DUNT
	SA	IM	SA	IM
Traded Debt Instruments	1.282	2.419	1.323	2.623
TDI - General risk	213	2.419	275	2.623
TDI - Specific risk	1.069	0	1.048	0
Equities	143	442	180	723
Equities - General risk	61	442	59	723
Equities - Specific risk	82	0	121	0
Foreign exchange risk	0	117	0	219
Commodities risk	0	0	0	0

GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)  Residual Maturity  Output  NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)  DIRECT SOVEREI EXPOSURES IN DERIVATIVES (1)	EXPOSURES (3)
Residual Maturity Country Country	
Country / Region  of which: loans and advances  of which: AFS banking book (FVO)  of which: FVO (designated at fair value through profit&loss) banking book (FVO)  Net position at fair value through profit&loss) banking book (FVO)  Net position at fair value through profit&loss) banking book (FVO)	ive fair (Derivatives with positive fair with value + Derivatives with
[0-3M] 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	0
[2Y-3Y] Austria 0 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
Total 0 0 0 0 0 0	0
[0-3M] 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] Belgium 0 0 0 0 0 0 0	0
	0
[5Y - 10Y] 71 0 71 0 71 0 0 71 0	0
[10Y - more] 0 0 0 0 0 0	0
Total 71 0 71 0 71 0	0
[0-3M] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0
[3M - 1Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	0
[3Y - 5Y] Bulgaria 0 0 0 0 0 0 0	0
[51-31] 0 0 0 0 0 0 0	0
[10Y - more] 0 0 0 0 0 0	0
Total 0 0 0 0 0 0 0	0
[0-3M1] 0 0 0 0 0 0 0	0
[3M-1Y] 0 0 0 0 0 0 0 0	0
[1Y-2Y] 0 0 0 0 0 0 0	0
	0
[3Y - 5Y] Cyprus 0 0 0 0 0 0 0	0
[5Y - 10Y] 0 0 0 0 0 0 0 0	0
[10Y - more] 0 0 0 0 0 0 0	0
Total 0 0 0 0 0 0 0 0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS sitions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity  ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Czech Republic	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 ] Total		0	0	0	0	0 <b>0</b>	0 <b>0</b>	0	0
[ 0 - 3M ]		<b>0</b> 382	0	<b>0</b> 382	0	0	382	0	0
[ 3M - 1Y ]		140	0	140	0	0	140	0	0
[ 1Y - 2Y ]	1	0	0	-6	0	0	-6	0	0
[ 2Y - 3Y ]	D	121	0	110	0	0	110	0	0
[3Y - 5Y ]	Denmark	9	0	-71	0	0	-71	0	0
[5Y - 10Y ]		75	0	39	0	0	39	0	0
[10Y - more ]		12	0	-40	0	0	-40	0	0
Total		739	0	554	0	0	554	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]	4	0	0	0	0	0	0	0	0
[1Y - 2Y]	4	0	0	0	0	0	0	0	0
[ 2Y - 3Y ] [3Y - 5Y ]	Estonia	0	0	0	0	0	0	0	0
[5Y - 10Y ]	1	0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	]	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Finland	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Tillianu	0	0	0	0	0	0	0	0
[5Y - 10Y ]	1	12	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		12	0	0	0	0	0	0	0

(in million Euro)									
			T LONG EXPOSURES the gross of provisions) (1)	(gross exposures	s (long) net of cash short po	EECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
	Country / Region		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 ]		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 ]	France	0	0	0	0	0	0	0	0
[3Y - 5Y ]	-	0	0	-12	0	0	-12	0	0
[5Y - 10Y ]		0	0	-12	0	0	-12	0	0
[10Y - more ] Total		67 <b>67</b>	0	7	0	0	7	0	0
[ 0 - 3M ]		0	0	<b>-17</b> 0	0	<b>0</b>	<b>-17</b> 0	<b>0</b>	<b>0</b>
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		110	0	67	0	0	67	0	-547
[ 2Y - 3Y ]	•	0	0	-5	0	0	-5	0	-2
[3Y - 5Y ]	Germany	207	0	178	0	0	178	0	-54
[5Y - 10Y ]		35	0	-13	0	0	-13	0	-332
[10Y - more ]		22	0	22	0	0	22	0	-36
Total		374	0	249	0	0	249	0	-971
[ 0 - 3M ]		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]	Greece	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - 10Y]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
1 0 - 3M 1		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 ]	Hungary —	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
Total		0	0	0	0	0	0	0	0

(in million Euro)		_		_					
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	(long) net of cash short po	ECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Iceland	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 ] Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	lua la a al	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Ireland	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ] [ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y ] [3Y - 5Y ]	Italy	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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]	Latvia	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Latvia	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
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS sitions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y ]	2.00.1101.011	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
Total [ 0 - 3M ]		0	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b> 0	<b>0</b>	<b>0</b>	<b>0</b>
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	1	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Lithuania	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ]	Malta	0	0	0	0	0	0	0	0
[3Y - 5Y ]	iviaita	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
Total		0	0	0	0	0	0	0	0

(in million Euro)									
Residual Maturity ↓			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Netricilarius	11	0	11	0	0	11	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		11	0	11	0	0	11	0	0
[ 0 - 3M ] [ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 3W - 1Y ] [ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Norway	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ]	Poland	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 ] Total		0	0	0 <b>0</b>	0	0	0	0	0
[ 0 - 3M ]		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 ]	Don't !	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Portugal	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
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt t a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
	Country / Region		of which: <b>loans and</b> 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 ]		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 ]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y ]	rtornama	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	<b>0</b>	<b>0</b>	0	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	01 1:	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Slovakia	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ] [3Y - 5Y ]	Slovenia	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ]	Spain	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Эран	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
Total		0	0	0	0	0	0	0	0

Country / Region	(in million Euro)									
Country   Region					(gross exposures	s (long) net of cash short po	sitions of sovereign debt t	EXPOSURES IN		
13M - 171	Cour	Country /					(designated at fair value through profit&loss) banking book		(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
117 - 271	[ 0 - 3M ]		0	0	0	0	0	0	0	0
12Y - 3Y   3Y - 5Y   13Y - 5Y	[ 3M - 1Y ]		71	0		0	0		0	0
13Y - 5Y   1   123				·		*	•		<u> </u>	
		Sweden		-						
Total		-				_				
Total				<u> </u>		*			<u> </u>	
[ 0 - 3M ]				-				-		
Tam - 17				·		-	•			· · · · · · · · · · · · · · · · · · ·
11Y - 2Y									-	
12Y - 3Y   13Y - 5Y   13Y - 5Y   10Y   10Y - more   10Y						-	-			
			-	<u> </u>	-	*		-	<u> </u>	
SY - 10Y		United Kingdom		-					_	
Total		1		· · · · · · · · · · · · · · · · · · ·		_				
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [10-3M] [2Y-3Y] [10-3M] [1Y-2Y] [10-3M] [11Y-2Y] [10-3M] [11Y-2Y] [11Y-more] [11Y-2Y] [11Y-2Y] [11Y-more] [11Y-2Y] [11Y-more] [11Y-2Y] [11Y-more] [11Y-mor			0	0	0	0	0	0	0	0
SM - 1Y	Total		0	0	0	0	0	0	0	0
11Y - 2Y				_			_		-	
[2Y - 3Y]				*		-			•	
SY - 5Y   Australia   O							_			
[5Y - 10Y ]		Australia				-			_	
[10Y - more]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <t< td=""><td></td><td></td><td></td><td>·</td><td></td><td></td><td>_</td><td></td><td></td><td></td></t<>				·			_			
Total         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <td></td> <td></td> <td></td> <td><u> </u></td> <td></td> <td>_</td> <td></td> <td></td> <td></td> <td></td>				<u> </u>		_				
[0-3M]         [3M-1Y]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <t< td=""><td></td><td></td><td></td><td>-</td><td></td><td></td><td></td><td></td><td></td><td></td></t<>				-						
[3M-1Y]       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0 </td <td></td> <td></td> <td></td> <td>•</td> <td></td> <td>•</td> <td>•</td> <td>•</td> <td></td> <td></td>				•		•	•	•		
[1Y-2Y]       Canada       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0 <t< td=""><td></td><td></td><td></td><td>*</td><td></td><td>-</td><td></td><td></td><td>•</td><td>_</td></t<>				*		-			•	_
[2Y-3Y]     Canada     0     0     0     0     0     0       [3Y-5Y]     0     0     0     0     0     0       [5Y-10Y]     0     0     0     0     0     0       [10Y-more]     0     0     0     0     0     0				*		-			_	
[3Y - 5Y] [5Y - 10Y] [10Y - more]  Canada  0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0		<u> </u>		_				
[5Y - 10Y]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0		Canada		*		-			•	
[10Y - more] 0 0 0 0 0 0 0 0 0		]	-	·	-	*	•	-	<u> </u>	
			0	0	0	0	0	0	0	0
10ta1   0   0   0   0   0   0	Total		0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
	Country / Region		of which: <b>loans and</b> 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 ]		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 ]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y ]	. iong rong	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		<b>0</b>	<b>0</b>	0	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	lanan	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Japan	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ] [3Y - 5Y ]	U.S.	0	0	0	0	0	0	0	-89
[51 - 31 ] [5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-89
[ 0 - 3M ]		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]	Switzerland	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Ownzenand	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
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt t a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity  ↓	Country / Region		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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	Other advanced	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	economies non	0	0	0	0	0	0	0	0
[3Y - 5Y ]	EEA	0	0	0	0	0	0	0	0
[5Y - 10Y ]	LLA	0	0	0	0	0	0	0	0
[10Y - more ] Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	0	<b>0</b>
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other Central	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	and Eastern	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Europe countries non	0	0	0	0	0	0	0	0
[5Y - 10Y]	EEA	0	0	0	0	0	0	0	0
[10Y - more ]	LLA	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ] [3Y - 5Y ]	Middle East	0	0	0	0	0	0	0	0
[51 - 51 ] [5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Latin America	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Latin America and the Caribbean	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
Total		0	0	0	0	0	0	0	0

Others

as of 31 December 2012

(in million Euro)

DK011 Nykredit

Residual Maturity			T LONG EXPOSURES e gross of provisions) (1)	(gross exposures	(long) net of cash short po	EECT POSITIONS partitions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
↓ ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Africa	0	0	0	0	0	0	0	0
[3Y - 5Y ]	7 11.100	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0

TOTAL EEA 30 1.644 0 -216 0 -264 -964
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### Notes and definitions

[1Y-2Y]

[ 2Y - 3Y ]

[3Y - 5Y]

[5Y - 10Y]

[10Y - more]

Total

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

(2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(3) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	EECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
	Country / Region		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 ]		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 ]	Austria	0	0	0	0	0	0	0	0
[3Y - 5Y ]	radina	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0	0	0	0	0	0	0	0
		0	0	0	0	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ] [ 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 ]	Belgium	0	0	0	0	0	0	0	0
[5Y - 10Y ]		34	0	34	0	0	34	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		34	0	34	0	0	34	0	0
[ 0 - 3M ]		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 ]	Bulgaria	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Ŭ	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0	0	<b>0</b>	0	0	0	<b>0</b>	0
[ 0 - 3M ]		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	0
[3Y - 5Y ]	Cyprus	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
Total		0	0	0	0	0	0	0	0

Residual Maturity   Region   Regular	(in million Euro)									
County   Region   Region   County   Region   Region   County   Region   R					(gross exposure	s (long) net of cash short p	ositions of sovereign debt t	EXPOSURES IN	EXPOSURES (3)	
3M - 1	Residual Maturity  ↓	Country /					(designated at fair value through profit&loss) banking book		(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
1	[ 0 - 3M ]		0	0	0	0	0	0	0	0
12Y - 3Y   13Y - 5Y   15Y - 19Y   16	[ 3M - 1Y ]		0	0	0	0	0	0	0	0
37 - 5Y   1   107 - more   108 - more   107 - more   108 - more   10		Czech Republic	0	0	0	0	0	0	0	0
33 - 5Y   10				·		-				
Total			•				•	•		
Total										
[0 - 3M]   [3M - 1Y]						•	•			-
13M-1Y    15S						-	Ÿ		•	Ţ.
117 - 27				·			_		_	
[2Y-3Y]				·		-	•	_	_	
SY - 10Y		Denmark		·		-	•			
Total							_			Ţ
Total							-			
[0-3M]						· ·	•		•	-
Table   Finland   Finlan										
117-2Y			•	·			-	_	ų.	
[2Y-3Y] [3Y-5Y] [5Y-10Y] [0									_	
[3Y-5Y] [5Y-10Y] [10Y-more]  Total  [0-3M] [1Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [0-3M-17] [1Y-2Y] [						-	•	•		
SY - 10Y		Estonia	•	·		-	•	•	ų.	
[10Y - more]						-	_			
Total         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <td></td> <td></td> <td>•</td> <td></td> <td></td> <td></td> <td>-</td> <td>•</td> <td></td> <td></td>			•				-	•		
[0-3M]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <td></td>										
[3M-1Y]       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0 </td <td></td>										
[1Y-2Y]       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0 </td <td></td> <td rowspan="6">Finland</td> <td>•</td> <td>·</td> <td></td> <td></td> <td>-</td> <td>•</td> <td>ų.</td> <td></td>		Finland	•	·			-	•	ų.	
[2Y-3Y]     Finland     0     0     0     0     0     0       [3Y-5Y]     68     0     13     0     0     13     0       [5Y-10Y]     0     0     0     0     0     0       [10Y-more]     0     0     0     0     0			-							
[3Y - 5Y] [5Y - 10Y] [10Y - more]  68  0  13  0  0  13  0  0  0  0  0  0  0  0  0  0  0  0  0			•			-	•	•		
[5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						-			_	
[10Y - more] 0 0 0 0 0 0 0 0 0						-	_			
			0	0	0	0	0	0	0	0
			68	0	13	0	0	13	0	0

(in million Euro)	(in million Euro)								
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	France	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 ] Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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	-297
[ 2Y - 3Y ]	0	0	0	-5	0	0	-5	0	-20
[3Y - 5Y ]	Germany	0	0	-26	0	0	-26	0	-61
[5Y - 10Y ]		0	0	-73	0	0	-73	0	-181
[10Y - more ]		0	0	-33	0	0	-33	0	34
Total		0	0	-137	0	0	-137	0	-525
[ 0 - 3M ]		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 ] [3Y - 5Y ]	Greece	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]	Hungary	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
Total		0	0	0	0	0	0	0	0

Residual Maturity   Country / Region	(in million Euro)									
Country / Region					(gross exposure	s (long) net of cash short p	ositions of sovereign debt	EXPOSURES IN	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
13M -1Y   17   17   17   17   18   10   18   18   18   18   18   18	Residual Maturity ↓					9	(designated at fair value through profit&loss) banking book	OI WITICIT. FITTATICIAL ASSETS	(Derivatives with positive fair value + Derivatives with	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
Tiny - 2y1	[ 0 - 3M ]		0	0	0	0	0	0	0	0
T2Y-3Y	[ 3M - 1Y ]		0	0	0	0	0	0	0	0
	[ 1Y - 2Y ]									
		Iceland	0	0	0	0	0	0	0	0
Total		Toolaria	-				_			
Total							_			
[0-3M] [3M-1Y] [11-2Y] [2Y-3Y] [33Y-5Y] [10-3M] [10-3M] [10-3M] [3M-1Y] [10-3M] [3M-1Y] [10-3M] [10-3M				-						
SM - 1Y							Ÿ		•	•
Total   Italy   Ital				-			_	-	_	
Total   Italy   Ital				-	_	•		-		
Total   Tota										
SY - 10Y   Company   Com		Ireland		-	_		-			
Total										
Total         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>_</td> <td></td> <td></td> <td></td>							_			
[0-3M] [3M-1Y] [1Y-2Y]				-		•				
[3M - 1Y] [1Y - 2Y] [1Y - 2Y] [1Y - 3Y] [1Y - 3Y] [3Y - 5Y] [5Y - 10Y] [0			-					-	-	•
[1Y-2Y]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 </td <td></td> <td></td> <td>-</td> <td>-</td> <td></td> <td></td> <td>_</td> <td>-</td> <td>_</td> <td></td>			-	-			_	-	_	
[2Y-3Y]         Italy         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>										
[3Y - 5Y]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0				•						
[5Y - 10Y]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0		Italy		· ·	_	•	•	-	•	
[10Y - more]         0         0         0         0         0         0         0           Total         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0				-						
Total         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <td></td> <td></td> <td>0</td> <td>0</td> <td></td> <td>0</td> <td>_</td> <td></td> <td></td> <td>0</td>			0	0		0	_			0
			0	0		0				0
	[ 0 - 3M ]	Latvia –	0	0	0	0	0	0	0	0
<b>  [3M-1Y]                                    </b>			0	0	0	0	0	0	0	0
[1Y-2Y] 0 0 0 0 0 0 0 0 0 0 0			0	0	0	0	0	0	0	0
[2Y-3Y] Latria 0 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 0 0 0 0 0 0 0 0 0 0 0			0	0	0	0	0	0	0	0
[5Y - 10Y] 0 0 0 0 0 0 0 0 0			-	•			_			
[10Y - more] 0 0 0 0 0 0 0 0			0	0		0	0	0	0	0
Total 0 0 0 0 0 0 0 0			0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES ue gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity  ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Liechtenstein	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 ] Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	<b>0</b>	<b>0</b>	0	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	1.21	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Lithuania	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]	Malta -	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
Total		0	0	0	0	0	0	0	0

Residual Maturity	(in million Euro)									
Country   Region   Region					(gross exposure	s (long) net of cash short p	ositions of sovereign debt	EXPOSURES IN	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
13M - 1Y1	Residual Maturity  ↓					9	(designated at fair value through profit&loss) banking book	OI WITICIT. FITTATICIAL ASSETS	(Derivatives with positive fair value + Derivatives with	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
117 - 271   Netherlands	[ 0 - 3M ]		0	0	0	0	0	0	0	0
12Y - 3Y	[ 3M - 1Y ]		0	0	0	0	0	0	0	0
	[ 1Y - 2Y ]									
		Netherlands	0	0	0	0	0	0	0	0
Total   0		Homonando	•	· · · · · · · · · · · · · · · · · · ·			_			
Total				<u> </u>						
[ 10 - 3M ]				<u> </u>					_	
[3M-1Y]			_	•			Ÿ		-	·
11Y - 2Y   12Y - 3Y   Norway				*			_	-	-	
12Y - 3Y   Norway						•		-	_	
				· · · · · · · · · · · · · · · · · · ·						
Total		Norway		-			-			
Total										
Total				<u> </u>			_			
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [000000000000000000000000000000000000				<u> </u>		•			_	
SM - 1Y   Poland			•	<u> </u>				-	-	
[1Y-2Y]         Poland         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <t< td=""><td></td><td></td><td>-</td><td>*</td><td></td><td></td><td>_</td><td>-</td><td>-</td><td></td></t<>			-	*			_	-	-	
[2Y-3Y]         Poland         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
SY - 5Y   Poland   Poland   O				·			_			
[5Y - 10Y]		Poland		·		•		-	•	
[10Y - more]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <t< td=""><td></td><td></td><td></td><td><u> </u></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>				<u> </u>						
Total         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <td></td> <td></td> <td></td> <td><u> </u></td> <td></td> <td></td> <td>_</td> <td></td> <td></td> <td></td>				<u> </u>			_			
[0-3M]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <td></td> <td></td> <td></td> <td>-</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>				-						
[3M-1Y]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 </td <td>Г 0 - 3M 1</td> <td rowspan="8">Portugal</td> <td>_</td> <td>0</td> <td>_</td> <td>Ÿ</td> <td></td> <td>-</td> <td>0</td> <td>0</td>	Г 0 - 3M 1	Portugal	_	0	_	Ÿ		-	0	0
[1Y-2Y]         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 </td <td></td> <td></td> <td>·</td> <td></td> <td></td> <td>_</td> <td>-</td> <td>-</td> <td></td>				·			_	-	-	
[2Y-3Y]     Portugal     0     0     0     0     0     0       [3Y-5Y]     0     0     0     0     0     0       [5Y-10Y]     0     0     0     0     0     0			0	0			-	-		
[3Y - 5Y]			0	0		0	_			
[5Y - 10Y] 0 0 0 0 0 0 0 0 0			0	0	0	0	0	0	0	0
[10Y - more] 0 0 0 0 0 0 0 0			0	0	0	0	0	0	0	0
	[10Y - more ]		0	0	0	0	0	0	0	0
Total 0 0 0 0 0 0 0 0 0			0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) <sup>(1)</sup>	(gross exposure	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	Romania	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
Total		<b>0</b>	<b>0</b>	0	<b>0</b>	<b>0</b> 0	<b>0</b>	<b>0</b> 0	<b>0</b>
[ 0 - 3M ] [ 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 ]	Slovakia	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ]	Slovenia	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 ] Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]	Spain -	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
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			ET LONG EXPOSURES the gross of provisions) (1)	(gross exposure	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity ↓	Country / Region		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 ]		24	0	24	0	0	24	0	0
[ 3M - 1Y ]		164	0	163	0	0	163	0	0
[ 1Y - 2Y ]	Sweden	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		394	0	-599	0	0	-599	0	7
[3Y - 5Y ]		220	0	215	0	0	215	0	0
[5Y - 10Y ]		161	0	54	0	0	54	0	-1
[10Y - more ] Total		112	0	110	0	0	110	0	-3
[ 0 - 3M ]		<b>1.075</b> 0	<b>0</b>	<b>-33</b> 0	<b>0</b>	<b>0</b> 0	<b>-33</b> 0	<b>0</b>	<b>3</b>
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	11. % 112	0	0	0	0	0	0	0	0
[3Y - 5Y ]	United Kingdom	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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]	Australia	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - 10Y ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 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]		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
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			T LONG EXPOSURES the gross of provisions) (1)	(gross exposure	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity ↓	Country / Region		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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	Hong Kong	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 ] Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	<b>0</b>	0	0	0	0	0	<b>0</b>
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	laman	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Japan	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ] [ 2Y - 3Y ]		0	0	0	0	0	0	0	-75
[3Y - 5Y]	U.S.	0	0	0	0	0	0	0	-75 -16
[51 - 31 ] [5Y - 10Y ]		0	0	0	0	0	0	0	-10
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-92
[ 0 - 3M ]	Switzerland -	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
Total		U	0	0	0	U	U	U	0

(in million Euro)									
			T LONG EXPOSURES te gross of provisions) (1)	(gross exposure	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity  ↓	Country / Region		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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	Other advanced economies non EEA	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 ] Total		0	0	0 <b>0</b>	0	0	0	0	0
[ 0 - 3M ]		0	<b>0</b>	0	0	0	0	<b>0</b>	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	Other Central	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	and eastern	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Europe	0	0	0	0	0	0	0	0
[5Y - 10Y ]	countries non	0	0	0	0	0	0	0	0
[10Y - more ]	EEA	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ]	Middle East	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 ] Total		0	0	0	0	0	0	0	0
[ 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
Total		0	0	0	0	0	0	0	0
			•			-		•	•

-522

(in million Euro)									
			et LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	EECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity  ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Africa	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
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ]	Othoro	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Others	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
Total		0	0	0	0	0	0	0	0

### Notes and definitions

**TOTAL EEA 30** 

1.568

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

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- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

0

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0

# (in million Euro)

	31-12-2012	30-06-2013
RWA for credit risk	36.947	35.477
RWA Securitisation and re-securitisations	185	183
RWA Other credit risk	36.762	35.294
RWA for market risk	3.968	4.368
RWA for operational risk	2.886	2.523
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA (1)	43.801	42.368