

Composition of capital

DE018
COMMERZBANK AG

(in million Euro)

Capital position CRD3 rules	Dec-11		Jun-12		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	22,543		24,672		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	25,410		27,545		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-2,855		-2,865		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets ⁽¹⁾	0		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-1,037	-0.4%	-653	-0.3%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-159		-80		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 ⁽²⁾	-872	-0.4%	-389	-0.2%	COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	0	0.0%	-184	-0.1%	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)	21,506	9.1%	24,019	11.4%	
Of which: ordinary shares subscribed by government	4,743	2.0%	5,053	2.4%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	0		0		
Hybrids to be converted into ordinary shares by 31st October 2012	0		0		
New CoCos issued according to EBA Common Term Sheet	0		0		
E) Other Existing government support measures (+)	1,937	0.8%	1,626	0.8%	
F) Core Tier 1 including existing government support measures (C+D+E)	23,443	9.9%	25,645	12.2%	
G) Hybrid instruments not subscribed by government	2,746		2,264		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	26,189	11.1%	27,909	13.3%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	236,594		210,150		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	1,444		1,444		
I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios ⁽³⁾, as of 30th September 2011	3,467		3,467		
Sovereign capital buffer for exposures in EEA (H+I)	4,911		4,911		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	-942		-942		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	-2,150		-6,732		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	1,819		-2,763		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

Notes and definitions

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

(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

(3) It includes also possible differences between the book value and the fair value of: (i) direct sovereign exposures in derivatives; (ii) indirect sovereign exposures in the banking and trading book

Composition of RWA

DE018
COMMERZBANK AG

(in million Euro)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	236,594	210,150
RWA for credit risk	189,769	175,062
RWA Securitisation and re-securitisations	6,027	4,840
RWA Other credit risk	183,742	170,222
RWA for market risk	20,500	13,038
RWA operational risk	26,325	22,050
Transitional floors	0	0
RWA Other	0	0

Notes and definitions

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

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

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾								
[0 - 3M]	Austria	1	0	1	1	0	0	0	0	0		0	0	0
[3M - 1Y]		9	0	9	8	0	1	0	0	0		0	0	0
[1Y - 2Y]		0	0	-1	0	0	-2	40	0	0		0	0	0
[2Y - 3Y]		11	3	7	0	5	-1	2	2	0		0	0	0
[3Y - 5Y]		175	9	175	94	0	31	-14	5	41		1	-10	-11
[5Y - 10Y]		29	7	26	0	3	16	0	0	0		0	-1	-1
[10Y - more]		824	416	819	262	0	-2	16	0	144		24	-16	-40
Total	1,049	435	1,035	365	8	43	55	7	185	0	25	-26	-52	
[0 - 3M]	Belgium	4	0	4	0	4	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	18	0	0		0	0	0
[1Y - 2Y]		2	0	2	0	0	2	-7	0	0		0	0	0
[2Y - 3Y]		107	0	104	0	0	104	0	2	0		0	0	0
[3Y - 5Y]		88	30	86	54	0	2	5	0	0		2	0	-1
[5Y - 10Y]		5	0	-2	0	0	-3	22	8	0		0	0	0
[10Y - more]		5	0	3	0	0	0	0	0	0		0	0	0
Total	212	30	197	54	0	112	38	10	0	0	2	0	-1	
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-1	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-1	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	2	0		0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Cyprus	0	0	-1	0	0	-1	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	-1	0	0	-1	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	0	0	-2	0	0	-2	0	0	0	0	0	0	0	
[0 - 3M]	Czech Republic	0	0	0	0	0	0	-39	0	0		0	0	0
[3M - 1Y]		15	0	15	8	0	8	0	0	0		0	0	0
[1Y - 2Y]		2	0	2	0	0	2	0	0	0		0	0	0
[2Y - 3Y]		22	0	20	4	0	-2	0	0	18		0	0	0
[3Y - 5Y]		225	0	225	112	0	113	0	0	0		2	2	0
[5Y - 10Y]		266	0	266	0	0	10	0	0	256		3	3	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	531	0	528	124	0	131	-39	0	274	0	5	5	0	
[0 - 3M]	Denmark	7	7	7	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	-6	0	0		0	0	0
[5Y - 10Y]		8	0	8	0	0	0	0	0	8		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	16	7	15	0	0	0	-6	0	8	0	0	0	0	
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		14	14	14	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	14	14	14	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		11	0	11	8	0	3	0	0	0		0	0	0
[1Y - 2Y]		8	0	8	0	0	8	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		11	0	11	0	0	11	0	0	0		0	0	0
[5Y - 10Y]		74	0	56	70	0	-14	17	0	0		0	-1	-1
[10Y - more]		114	114	114	0	0	0	0	0	0		0	0	0
Total	219	114	201	78	0	8	17	0	0	0	0	-1	-1	

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

Dec-11
DE018
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(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	France	351	140	351	5	0	205	-9	0	0		0	0	0
[3M - 1Y]		411	4	405	15	0	387	0	0	0		0	0	0
[1Y - 2Y]		32	0	28	0	0	21	11	0	8		0	0	0
[2Y - 3Y]		66	0	62	0	0	62	0	0	0		0	0	0
[3Y - 5Y]		73	15	42	5	0	-6	-21	1	28		0	0	0
[5Y - 10Y]		84	8	43	0	0	2	3	5	33		0	0	0
[10Y - more]		737	97	454	0	0	-161	0	0	516		14	14	0
Total		1,754	263	1,384	25	0	511	-16	584	0	15	15	0	
[0 - 3M]	Germany	2,288	781	2,287	69	0	1,351	369	0	85		0	-5	-5
[3M - 1Y]		3,060	911	3,031	518	0	1,217	1,065	0	385		-1	-5	-4
[1Y - 2Y]		3,038	1,549	3,007	177	0	833	23	0	448		0	-4	-4
[2Y - 3Y]		1,928	600	1,861	766	0	178	-180	0	317		2	-40	-42
[3Y - 5Y]		2,526	899	2,454	953	0	134	-11	0	468		1	-16	-17
[5Y - 10Y]		7,044	2,953	6,941	3,340	0	212	7	-8	436		-35	-91	-56
[10Y - more]		9,813	8,563	9,343	0	0	-4	562	-1	783		8	4	-4
Total		29,698	16,256	28,924	5,823	0	3,921	1,835	2,923	1	-25	-157	-132	
[0 - 3M]	Greece ⁽⁵⁾	1	0	1	0	0	1	0	0			0	0	0
[3M - 1Y]		9	0	9	9	0	0	0	-1	0		0	0	0
[1Y - 2Y]		9	0	0	1	0	0	0	-10	0		0	0	0
[2Y - 3Y]		3	0	-2	0	0	-2	0	10	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		5	0	4	4	0	0	0	-5	0		0	-2	-2
[10Y - more]		2,887	0	2,887	53	0	0	0	-1	2,833		0	0	0
Total		2,913	0	2,898	66	0	-1	0	2,833	2,167	0	-3	-3	
[0 - 3M]	Hungary	1	1	1	0	0	0	0	0			0	0	0
[3M - 1Y]		90	0	84	0	0	-6	0	1	90		0	0	0
[1Y - 2Y]		6	1	-6	0	0	-11	0	-10	4		0	0	0
[2Y - 3Y]		54	1	54	0	3	13	0	-1	36		1	1	0
[3Y - 5Y]		224	3	224	0	0	9	0	-2	213		2	2	0
[5Y - 10Y]		341	7	341	0	0	7	0	7	327		14	14	0
[10Y - more]		9	7	9	0	0	2	0	7	0		0	0	0
Total		725	21	707	0	3	13	0	670	1	16	16	0	
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0			0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Ireland	1	0	1	0	0	1	0	0			0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	-1	0	0	-1	0	0	0		0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-5	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	3	0		0	0	0
Total		3	0	1	0	0	1	0	0	0	0	0	0	
[0 - 3M]	Italy	122	0	106	0	0	106	0	0	0		0	0	0
[3M - 1Y]		51	0	48	0	0	44	0	0	4		0	0	0
[1Y - 2Y]		30	0	1	0	0	1	0	0	0		0	0	0
[2Y - 3Y]		50	0	23	0	0	20	0	1	3		0	0	0
[3Y - 5Y]		531	0	466	0	0	-2	0	0	468		2	2	0
[5Y - 10Y]		464	0	-219	0	0	-555	1	78	336		6	6	0
[10Y - more]		8,348	0	7,720	3,104	0	-58	19	-6	4,674		1,623	690	-932
Total		9,596	0	8,145	3,104	0	-444	21	5,485	5	1,630	698	-932	
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0			0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		60	0	60	0	0	0	0	0	60		1	1	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		83	0	80	0	0	-3	0	0	83		0	0	0
[10Y - more]		0	0	0	0	0	0	0	2	0		0	0	0
Total		143	0	140	0	0	-3	0	143	1	1	1	0	

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

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		25	0	25	0	0	0	0	25	0		0	0	0	0
[1Y - 2Y]		65	0	65	0	0	0	0	65	-10		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		102	0	102	0	0	2	0	100	0		2	2	2	0
[5Y - 10Y]		69	0	69	0	0	0	1	68	-2		2	2	2	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		261	0	261	0	0	3	0	-12	258	1	5	5	0	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		17	0	17	11	0	6	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		17	0	17	11	0	6	0	0	0	0	0	0	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Netherlands	30	0	30	11	0	18	0	0	0		0	0	0	0
[3M - 1Y]		288	5	288	0	0	282	0	0	0		0	0	0	0
[1Y - 2Y]		14	0	14	0	0	14	4	0	0		0	0	0	0
[2Y - 3Y]		9	5	-12	3	0	-20	-70	0	0		0	0	0	0
[3Y - 5Y]		13	5	10	4	0	1	14	0	0		0	0	0	0
[5Y - 10Y]		130	5	113	117	0	-10	-74	0	0		-1	-4	-4	-3
[10Y - more]		12	0	0	0	0	0	-298	0	0		0	0	0	0
Total		495	21	442	136	0	286	-425	0	0	0	-1	-4	-3	
[0 - 3M]	Norway	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Poland	57	3	57	54	0	0	0	0	0		0	0	0	0
[3M - 1Y]		1,103	35	1,103	852	0	0	0	0	216		-1	-1	-1	0
[1Y - 2Y]		267	37	267	199	0	15	0	0	15		-1	-1	-1	0
[2Y - 3Y]		61	19	61	27	0	15	0	0	0		0	0	0	0
[3Y - 5Y]		879	94	879	566	0	1	0	0	-1		0	0	0	0
[5Y - 10Y]		2,154	369	2,148	1,224	0	1	0	0	2		15	15	15	0
[10Y - more]		144	76	128	8	0	-15	0	0	0		1	1	1	0
Total		4,664	633	4,643	2,930	0	17	0	1	1,062	0	15	15	0	
[0 - 3M]	Portugal	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	-1	0	0	-1	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	-11		0	0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	0	4		0	0	0	0
[3Y - 5Y]		0	0	-1	0	0	-1	0	0	0		0	0	0	0
[5Y - 10Y]		366	51	366	0	0	0	0	0	-19		8	8	8	0
[10Y - more]		475	0	475	0	0	0	0	0	11		34	34	34	0
Total		843	51	840	0	0	-1	0	-15	790	3	42	42	0	

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

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)							
[0 - 3M]	Romania	34	34	34	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		10	10	10	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		32	32	32	0	0	0	0	0		0	0	0
[5Y - 10Y]		7	7	7	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0
Total		83	83	83	0	0	0	0	0	0	0	0	0
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		253	0	253	0	0	0	0	253		1	1	0
[3Y - 5Y]		1	0	-2	0	0	-2	0	0		0	0	0
[5Y - 10Y]		143	0	142	0	0	2	0	140		3	3	0
[10Y - more]		0	0	-1	0	0	-1	0	0		0	0	0
Total		396	0	391	0	0	-1	393	0	5	5	0	
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		21	0	21	0	0	0	0	21		0	0	0
[3Y - 5Y]		2	0	2	0	0	0	0	0		0	0	0
[5Y - 10Y]		58	0	58	0	0	0	0	58		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0
Total		82	0	82	2	0	0	79	0	1	1	0	
[0 - 3M]	Spain	123	0	123	59	0	64	0	0		0	0	0
[3M - 1Y]		434	76	430	0	0	18	0	336		0	0	0
[1Y - 2Y]		83	0	83	0	0	23	0	60		0	0	0
[2Y - 3Y]		258	0	256	34	0	4	0	218		2	1	-1
[3Y - 5Y]		861	121	848	0	0	-2	0	729		3	3	0
[5Y - 10Y]		526	97	-607	19	0	-1,120	0	397		6	2	-4
[10Y - more]		796	80	788	12	0	129	0	567		17	17	0
Total		3,081	373	1,922	124	0	-883	2,308	4	30	25	-5	
[0 - 3M]	Sweden	12	12	12	0	0	0	23	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	1	0		0	0	0
[1Y - 2Y]		3	0	3	0	0	3	0	0		0	0	0
[2Y - 3Y]		0	0	-1	0	0	-1	0	0		0	0	0
[3Y - 5Y]		22	0	22	0	0	0	0	22		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0
Total		38	12	37	0	0	2	22	0	0	0	0	
[0 - 3M]	United Kingdom	0	0	0	0	0	0	42	0		0	0	0
[3M - 1Y]		4	4	4	0	0	0	0	0		0	0	0
[1Y - 2Y]		12	12	12	0	0	0	0	0		0	0	0
[2Y - 3Y]		3	2	3	1	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		18	18	18	0	0	0	0	2		0	0	0
[10Y - more]		2,256	2,216	2,256	0	0	0	0	40		-1	-1	0
Total		2,293	2,252	2,293	1	0	0	42	0	-1	-1	0	
TOTAL EEA 30		59,125	20,567	55,196	12,843	11	3,718	1,546	69	18,057	2,184	1,765	636
													-1,130

Notes and definitions

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

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

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Austria	6	0	6	0	0	6	3	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		2	1	2	0	0	1	24	0	0		0	0	0
[2Y - 3Y]		35	1	25	0	5	18	2	6	0		0	0	0
[3Y - 5Y]		154	10	153	98	0	5	5	0	41		1	-13	-14
[5Y - 10Y]		19	4	-27	0	5	-35	-2	0	0		0	0	0
[10Y - more]		818	416	808	270	0	-8	32	0	130		19	-27	-46
Total	1,033	433	967	368	10	-14	63	6	171	0	20	-40	-60	
[0 - 3M]	Belgium	1	1	1	0	1	0	0	0	0		0	0	0
[3M - 1Y]		60	0	57	0	0	57	0	0	0		0	0	0
[1Y - 2Y]		0	0	-1	0	0	-1	-8	0	0		0	0	0
[2Y - 3Y]		146	30	146	0	0	116	5	0	0		0	0	0
[3Y - 5Y]		65	0	56	56	0	0	0	0	0		1	-3	-3
[5Y - 10Y]		14	0	2	0	0	2	22	0	0		0	0	0
[10Y - more]		3	0	0	0	0	0	0	0	0		0	0	0
Total	290	31	263	56	0	176	18	0	0	0	1	-3	-3	
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	1	0		0	0	0
Total	1	0	1	0	0	1	0	1	0	0	0	0	0	
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		18	0	-2	0	0	-2	0	0	0		0	0	0
[2Y - 3Y]		0	0	-1	0	0	-1	0	0	0		0	0	0
[3Y - 5Y]		0	0	-1	0	0	-1	0	0	0		0	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	19	0	-4	0	0	-4	0	0	0	0	0	0	0	
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		8	0	8	8	0	0	0	0	0		0	0	0
[1Y - 2Y]		2	0	2	2	0	0	0	0	0		0	0	0
[2Y - 3Y]		24	0	24	5	0	1	0	0	18		0	0	0
[3Y - 5Y]		117	0	117	117	0	0	0	0	0		0	0	0
[5Y - 10Y]		256	0	249	0	0	-7	0	0	256		3	3	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	408	0	401	132	0	-6	0	0	274	0	2	2	0	
[0 - 3M]	Denmark	7	7	7	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		16	0	16	0	0	16	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	-5	0	0		0	0	0
[5Y - 10Y]		7	0	7	0	0	0	0	0	7		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	30	7	30	0	0	16	-5	0	7	0	0	0	0	
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		14	14	14	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	14	14	14	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Finland	0	0	0	0	0	0	4	0	0		0	0	0
[3M - 1Y]		0	0	-24	0	0	-24	0	0	0		0	0	0
[1Y - 2Y]		15	0	15	0	0	15	0	0	0		0	0	0
[2Y - 3Y]		2	0	2	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		1	0	-10	0	0	-10	0	0	0		0	0	0
[5Y - 10Y]		88	0	82	76	0	7	17	0	0		0	-2	-2
[10Y - more]		111	111	110	0	0	0	0	0	0		0	0	0
Total	216	111	176	76	0	-11	21	0	0	0	0	-2	-2	

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

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	France	420	128	420	0	0	292	0	0	0		0	0	0
[3M - 1Y]		232	2	5	5	0	-1	0	0	0		0	0	0
[1Y - 2Y]		207	0	200	0	0	192	10	0	8		0	0	0
[2Y - 3Y]		44	5	30	0	0	25	0	0	0		0	0	0
[3Y - 5Y]		81	8	-71	5	0	-113	-23	1	28		0	0	0
[5Y - 10Y]		138	15	-487	0	0	-535	4	4	33		0	0	0
[10Y - more]		738	86	442	0	0	-160	0	0	516		14	14	0
Total		1,859	244	538	10	0	-300	-10	584	0	15	15	0	
[0 - 3M]	Germany	1,625	441	1,624	384	0	610	-414	0	190		0	-1	-1
[3M - 1Y]		2,087	1,224	2,052	73	0	568	-346	0	188		0	-1	-1
[1Y - 2Y]		3,000	1,174	2,925	710	0	584	-56	0	457		0	-27	-27
[2Y - 3Y]		1,873	531	1,791	860	0	225	-137	0	175		0	-35	-34
[3Y - 5Y]		2,509	1,018	2,119	864	0	-176	-252	0	413		-2	-32	-30
[5Y - 10Y]		7,633	3,248	7,356	3,537	0	33	144	0	538		-13	-253	-241
[10Y - more]		9,525	8,346	8,950	0	0	-78	998	0	681		6	6	0
Total		28,250	15,982	26,817	6,427	0	1,764	-63	2,643	2	-9	-344	-334	
[0 - 3M]	Greece ⁽⁵⁾	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	
[10Y - more]		3	0	-2	0	0	-2	0	0	0		0	0	
Total		3	0	-1	0	0	-1	0	0	0	0	0	0	
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		19	1	13	0	0	11	0	0	0		0	0	
[1Y - 2Y]		8	1	8	0	0	6	0	1	0		0	0	
[2Y - 3Y]		1	1	1	0	0	0	0	1	0		0	0	
[3Y - 5Y]		165	3	165	0	0	0	0	-2	162		1	1	
[5Y - 10Y]		298	7	298	0	0	5	0	11	285		12	12	
[10Y - more]		6	6	6	0	0	0	0	0	0		0	0	
Total		497	21	490	0	0	23	0	447	1	13	13	0	
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Ireland	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		1	0	1	0	0	1	0	0	0		0	0	
[1Y - 2Y]		1	0	1	0	0	1	0	0	0		0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	
[3Y - 5Y]		6	0	6	0	0	6	0	0	0		0	0	
[5Y - 10Y]		4	0	2	0	0	2	0	-4	0		0	0	
[10Y - more]		0	0	-1	0	0	-1	0	0	0		0	0	
Total		12	0	9	0	0	9	-4	0	0	0	0	0	
[0 - 3M]	Italy	106	0	77	0	0	77	0	0		0	0	0	
[3M - 1Y]		56	0	-63	0	0	-64	0	2	0		0	0	
[1Y - 2Y]		29	0	7	0	0	0	0	0	0		0	0	
[2Y - 3Y]		203	0	143	0	0	-24	0	1	167		2	2	
[3Y - 5Y]		410	0	331	0	0	21	0	-8	309		0	0	
[5Y - 10Y]		548	0	-173	0	0	-582	0	80	409		6	6	
[10Y - more]		8,609	0	7,930	3,347	0	-57	22	-9	4,640		1,561	478	-1,084
Total		9,961	0	8,252	3,347	0	-623	22	5,528	10	1,569	485	-1,084	
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	
[1Y - 2Y]		60	0	60	0	0	0	0	0	60		1	1	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	
[5Y - 10Y]		78	0	77	0	0	-1	0	0	78		0	0	
[10Y - more]		0	0	0	0	0	0	0	2	0		0	0	
Total		138	0	137	0	0	-1	0	138	0	1	1	0	

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

Jun-12
DE018
COMMERZBANK AG

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		65	0	65	0	0	0	0	0	65		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		100	0	100	0	0	0	0	0	100		2	2	2	0
[5Y - 10Y]		70	0	69	0	0	1	0	0	68		2	2	2	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		235	0	234	0	1	0	-2	233	1	5	5	5	0	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		11	0	11	11	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		10	0	10	0	0	10	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		21	0	21	11	10	0	0	0	0	0	0	0	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Netherlands	99	0	99	0	99	609	0	0	0		0	0	0	0
[3M - 1Y]		485	5	423	0	417	2	0	0	0		0	0	0	0
[1Y - 2Y]		33	1	33	1	31	-60	0	0	0		0	0	0	0
[2Y - 3Y]		9	7	-88	0	-95	-14	0	0	0		0	0	0	0
[3Y - 5Y]		279	0	268	272	-5	-91	0	0	0		0	-1	-1	-1
[5Y - 10Y]		125	0	105	120	0	25	0	0	0		0	-5	-5	-5
[10Y - more]		78	0	53	0	53	-379	-1	0	0		0	0	0	0
Total		1,107	13	892	394	485	92	-1	0	0	1	-6	-6	-6	
[0 - 3M]	Norway	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Poland	444	3	444	427	1	0	0	12	0		0	0	0	0
[3M - 1Y]		427	12	427	416	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		156	17	128	113	0	-2	0	0	0		0	0	0	0
[2Y - 3Y]		199	22	197	134	0	-1	0	0	42		-1	-1	-1	0
[3Y - 5Y]		984	90	983	717	0	-1	0	1	177		-8	-8	-8	0
[5Y - 10Y]		2,298	363	2,295	1,352	0	6	0	0	574		6	6	6	0
[10Y - more]		84	76	67	8	0	-17	0	1	0		0	0	0	0
Total		4,592	583	4,541	3,166	0	-13	2	805	0	-3	-3	-3	0	
[0 - 3M]	Portugal	2	0	2	0	2	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		7	0	7	0	7	0	0	0	0		0	0	0	0
[2Y - 3Y]		9	0	0	0	0	0	0	2	0		0	0	0	0
[3Y - 5Y]		0	0	-7	0	0	-7	0	0	0		0	0	0	0
[5Y - 10Y]		377	51	376	0	0	10	0	-28	315		8	8	8	0
[10Y - more]		477	0	477	0	0	2	0	-11	475		34	34	34	0
Total		873	51	856	0	15	0	-37	790	8	41	41	41	0	

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

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Romania	11	11	11	0	0	0	0	0	0		0	0	0
[3M - 1Y]		7	7	7	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		4	4	4	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		38	38	38	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		21	21	21	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		81	81	81	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		253	0	252	0	0	0	0	0	253		1	1	0
[2Y - 3Y]		1	0	1	0	0	1	0	0	0		0	0	0
[3Y - 5Y]		44	0	39	0	0	-1	0	0	40		1	1	0
[5Y - 10Y]		102	0	102	0	0	2	0	0	100		3	3	0
[10Y - more]		0	0	-1	0	0	-1	0	0	0		0	0	0
Total		399	0	393	0	0	0	0	393	0	4	4	0	
[0 - 3M]	Slovenia	3	3	3	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		1	0	1	1	0	0	0	0	0		0	0	0
[3Y - 5Y]		60	0	60	2	0	0	0	0	58		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	1	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		63	3	63	2	0	0	1	58	0	0	0	0	
[0 - 3M]	Spain	148	28	148	0	0	1	0	119		0	0	0	
[3M - 1Y]		162	0	154	0	0	12	0	142		0	0	0	
[1Y - 2Y]		82	0	82	0	0	22	0	60		0	0	0	
[2Y - 3Y]		197	0	196	34	0	3	0	160		3	1	-2	
[3Y - 5Y]		1,034	117	1,013	0	0	-18	0	915		5	5	0	
[5Y - 10Y]		348	95	-426	14	0	-753	0	218		8	3	-5	
[10Y - more]		660	79	659	9	0	3	0	567		19	19	0	
Total		2,632	319	1,826	57	0	-730	2,180	30	34	27	-7		
[0 - 3M]	Sweden	0	0	0	0	0	0	2	0	0		0	0	
[3M - 1Y]		0	0	0	0	0	0	-1	0	0		0	0	
[1Y - 2Y]		4	0	4	0	0	4	0	0	0		0	0	
[2Y - 3Y]		6	0	6	0	0	6	0	0	0		0	0	
[3Y - 5Y]		23	0	23	0	0	0	0	23		0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	
Total		33	0	33	0	0	10	1	23	0	0	0	0	
[0 - 3M]	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	
[3M - 1Y]		9	9	9	0	0	0	0	0	0		0	0	
[1Y - 2Y]		7	6	7	1	0	0	0	0	0		0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	3	0		0	0	
[5Y - 10Y]		21	19	19	0	0	0	0	1	0		0	0	
[10Y - more]		2,283	2,242	2,283	0	0	0	0	0	41		-1	-1	0
Total		2,320	2,276	2,318	1	0	0	41	0	-1	-1	0		
TOTAL EEA 30		55,088	20,167	49,347	14,048	10	807	138	49	14,315	52	1,692	196	-1,496

Notes and definitions

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