(in million Euro)

Conital modition CRD2 mules	Dec-1	11	Jun-12	2	Deferences to CORED non-ordinary
Capital position CRD3 rules	Million EUR	% RWA	Million EUR	% RWA	References to COREP reporting
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	11,819		10,724		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	11,209		12,077		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-176		-169		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	970		302		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-81	-0.1%	-58	-0.1%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-2		-5		Total of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/E and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	-79	-0.1%	-53	-0.1%	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%	0	0.0%	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)	11,738	13.9%	10,666	13.2%	
Of which: ordinary shares subscribed by government	5,000	5.9%	5,000	6.2%	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 (+)	3,317	3.9%	3,317	4.1%	
F) Core Tier 1 including existing government support measures (C+D+E)	15,055	17.9%	13,983	17.3%	
G) Hybrid instruments not subscribed by government	10		10		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)	15,065	17.9%	13,993	17.3%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	84,279		80,835		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	713		713		
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	O		0		
Sovereign capital buffer for exposures in EEA (H+I)	713		713		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	-7,470		-6,708		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures Notes and definitions	-6,757		-5,995		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

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

Composition of RWA

IE037 ALLIED IRISH BANKS PLC

(in million Euro)

	Dec-11	Jun-12
Total RWA (1)	84,279	80,835
RWA for credit risk	77,863	74,357
RWA Securitisation and re-securitisations	3,027	2,717
RWA Other credit risk	74,836	71,640
RWA for market risk	401	441
RWA operational risk	5,856	5,952
Transitional floors	0	0
RWA Other	159	85

Notes and definitions

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

(in million Euro)														
Decidual Meturitu			T LONG EXPOSURES ue gross of provisions) (1)	(gross of provision	NET DIF ions and write-off exposures other counterparties only		_	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on		Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [18 41	0	18 39	18 40	0	0	0	0	0	\ <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	<u> </u>	0 -1
[2Y - 3Y [Austria	93	0	87	92	0	0	0	0	0		0	-1	-1
[3Y - 5Y [[5Y - 10Y [71461114	27 0	0	25 0	26	0	0	0	0	0	<i></i>	0	-1	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		179 0	0	168	176	0	0	0	0	0			-3	-2 0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Belgium	0	0	0	0	0	0	0	0	0	<i> </i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	7//////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	 	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Cash Danublia	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Denmark	42 18	0	40 18	41 18	0	0	0	0	0	<i> </i>	0	-1	<u>-1</u>
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0 60	0	0 58	0 59	0	0	0	0	0	M. M	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Esta 1	0	0	0	0	0	0	0	0	0	<i> </i>	0	0	0
[3Y - 5Y [Estonia	0	0	0	0	0	0	0	0	0	<i>7777777</i> 77	0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [0 19	0	0 18	0 18	0	0	0	0	0	<i> </i>	0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Finland	27	0	25	25	0	0	0	0	0		0	-2	-1
[3Y - 5Y [[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
Total		45	0	43	43	0	0	0	0	0	0	0	-2	-1

(in million Euro)														
Residual Maturity			ET LONG EXPOSURES ue gross of provisions) (1)	(gross of provis	NET DIF ions and write-off exposures other counterparties only			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on Sovereign assets		Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
\	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	(loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts) (+/-) (4)		hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [18 28	0	18 26	18 28	0	0	0	0	0	<i>\</i> _	0	0	0
[2Y - 3Y [-	<u>∠8</u> 115	0	<u>∠</u> 6 110	114	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	-1	0
[3Y - 5Y [France	329	0	320	322	0	0	0	0	0		0	-7	-6
[5Y - 10Y [[10Y - more [209 0	0	199 0	195 0	0	0	0	0	0		0	-14 0	0
Total		699	0	674	677	0	0	0	0	0	0	0	-22	-6
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	\ <i>\\\\\\\</i>	0	0	0
[2Y - 3Y [Germany	53	0	50	52	0	0	0	0	0		0	-1	0
[3Y - 5Y [[5Y - 10Y [Commany	15 209	0	14 183	15 195	0	0	0	0	0	<i>\</i>	0	-1 -14	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		277	0	248	261	0	0	0	0	0	0	0	-15	0
[0 - 3M [[3M - 1Y [10	0	20 20	20	0	0	0	0	0		0	<u>-1</u>	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		16	0	40	40	0	0	0	0	\cap	24	\mathbf{O}	0	0
[0 - 3M [[3M - 1Y [9	0	10	10	0	0	0	0	0		0	1	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Hungary	23	0	25 0	25	0	0	0	0	0	<i>\</i>	0	2	-3 0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0 32	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [0	0	35 0	35	0	0	0	0			0	0	-3 0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[3Y - 5Y [Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0	1//////////////////////////////////////	0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [693	0	700	700	0	0	0	0	0		0	7	0
[3M - 1Y [[1Y - 2Y [0 50	0	0 52	0 53	0	0	0	0	0		0	0	0
[2Y - 3Y [Ireland	1,011	0	1,099	1,090	0	0	0	0	0		0	67	0
[3Y - 5Y [ireiand	1,147	0	1,304	1,156	0	0	0	0	0		0	9	0
[5Y - 10Y [[10Y - more [2,113 206	0	2,606 239	2,559 239	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	446 0	0
Total		5,221	0	5,999	5,797	0	0	0	0	0	U	0	531	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0 0	0 0	0	0	0	0		0	0	0
[2Y - 3Y [Italy	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [нату	0	0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0 29	0
[5Y - 10Y [[10Y - more [134 41	0	163 55	163 55	0	0	0	0	0		0	<u>29</u> 15	0
Total		175	0	219	219	0	0	0	0	0	\cap	0	44	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i> </i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[2Y - 3Y [Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0	0	0	0 0	0	0	0	0	<i> </i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0

(in million Euro)														
			CT LONG EXPOSURES ue gross of provisions) (1)	(gross of provisi	NET DIF ions and write-off exposures other counterparties only v			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on		Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[2Y - 3Y [Liechtenstein	0	0	0	0	0	0	0	0	0		<u> </u>	0	0
[3Y - 5Y [[5Y - 10Y [Licentensien	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
[0 - 3M [[3M - 1Y [0	0	0	0 0	0	0	0	0	0		U	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Lithuania	0	0	0	0	0 0	0	0	0	0	<i></i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>\</i> A	0	0	0
[2Y - 3Y [Luxembourg	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	U			0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Malta	0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	///////////////////////////////////////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [N. a	0	0	0	0 0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Netherlands	29	0	27	29	0	0	0	0	0		0	-1	0
[5Y - 10Y [[10Y - more [60 252	0	52 200	57 197	0	0	0	0	0	<i>\\\\\\</i>	0	-3 -55	0
Total		341	0	279	283	0	0	0	0	0	0	0	-58	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Norway	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	(/////////////////////////////////////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0				0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [B.J. I	0	0 0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[3Y - 5Y [Poland	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	Ö	0	0	0	0	0	0	0	\circ	\circ	0	0
[0-3M[0	0	0 68	0 69	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3M - 1Y [[1Y - 2Y [65 17	0	20	21	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	4	0
[2Y - 3Y [Portugal	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [9	0 0	10 16	10 16	0 0	0	0	0	0		0	7	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		98	0	114	116	0	0	0	0	0	0	0	18	0

Nominal Value Sovereign assets (including the fair (gross the fair value of leavened fair value of leavened fair (gross the fair value of leavened fair value of leavened fair value of leavened fair (gross the fair value of leavened fair value of leavened fair value of leavened fair value of leavened fair (gross the fair value of leavened fai				CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity mat	osition of sovereign debt to cching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
10 - Mil	esiduai Maturity			advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss	of willers. Fillaticial assets	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities)	value of Cash flow and fair value hedging contracts)	Cash flow and fair value hedging contracts)	hedging contracts on AFS sovereign assets
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10 - Mil		Romania		·	Ŭ	0		•	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	
10 - Mil	[5Y - 10Y [<u> </u>	U	· · · · · · · · · · · · · · · · · · ·	·	•	0	0	0		0	0	
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[10Y - more] 429 0 329 294 0 0 0 0 0 0 -90 0 Total 1,146 0 844 812 0 0 0 0 0 0 -186 0		1							0	U	0	////////	0		
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	Total		1,146	0	844	812	0	0	0	0	0	0	0	-186	0

Notes and definitions

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

APT CONTINUES	(in million Euro)														
12-34 13-34 1	Posidual Maturity					ns and write-off exposures	s (long) net of cash short po		EXPOSURES IN	EXPOSURES (3)	<u>Memo Item</u>	write-off on	AFS sovereign assets	AFS sovereign assets	
13 14 15 16 16 16 16 16 16 16	Vesidual Maturity			advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss	of willon. I maricial assets	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts) (+/-) (4)	Cash flow and fair value hedging contracts)	on AFS sovereign assets
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13 14 15 16 16 16 16 16 16 16	[2Y - 3Y [Austria		0					0	0	0		0		
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Pay-1971		1	<u>`</u>	0	0	0			0	0	0		0	0	
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Octal Octa		1 _							<u>-</u>			<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	-	
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	Total	i	45		43	44	0	0	0	U	0	0	0	-2	-1

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)		ns and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity ma	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on Sovereign assets	Prudential filter AFS sovereign assets (including the fair	Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
\	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	(loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts) (+/-) (4)	Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
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Total		689	0	651 0	659 0	0	0	0	0				-36 0	-37
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[2Y - 3Y [Iceland	0	0	0	0	0	0	0	0	, and the second		0	0	0
[3Y - 5Y [[5Y - 10Y [iceiailu	0	0	0	0	0	0	0	0	0		0	0	0
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[1Y - 2Y [20	0	20	19	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Ireland	1,198 1,297	0	1,224 1,345	1,041 1,189	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	<u>8</u> -87	-29 1
[5Y - 10Y [2,632	0	2,856	2,785	0	0	0	0	0		0	158	-361
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Total	<u> </u>	0	0	0	0	0	0	0	0	0	0	0	0	0

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)		ns and write-off exposures	RECT POSITIONS is (long) net of cash short power there is maturity ma	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on Sovereign assets	Prudential filter AFS sovereign assets (including the fair	Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
\	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios		value of Cash flow and fair value hedging contracts) (+/-) (4)	Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[2Y - 3Y [Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
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[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
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[10Y - more [Total		0	0	0	0	0	0	0	0	\cap	\cap	lack	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
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[2Y - 3Y [Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Luxembourg	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
Total		0	0	0	0	0	0	0	0	U			0	0
[0 - 3M [[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
[2Y - 3Y [[3Y - 5Y [Malta	0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [-	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[2Y - 3Y [Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Netherlands	29	0	27	29	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	-1	0
[5Y - 10Y [[10Y - more [60 253	0	52 200	58 196	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	-3 -55	0 -68
Total		342	0	279	282	0	0	0	0	0			-60	-68
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Norway	0	0	0	0 0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	///////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Poland	0	0	0	0	0	0	00_	0	0		0	0	0
[3Y - 5Y [roiand	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0				0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Portugal	<u> </u>	0	0 10	0 10	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[5Y - 10Y [12	0	16	17	0	0	0	0	0		0	6	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total	l	20	0	26	27	0	0	0	0	0	0	U	б	0

(in million Euro)			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾		ns and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity mat	osition of sovereign debt to ching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\</i> _	0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	/////////////////////////////////////	0	0	0
[3Y - 5Y [Romania	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total	ł	0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[2Y - 3Y [[3Y - 5Y [Slovakia	0	0	0	0	0	0	0	0	0	//////// /	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0			0	0
[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 [Slovenia	0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[3Y - 5Y [[5Y - 10Y [ł	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [1	0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	U			0	0
[0 - 3M [[3M - 1Y [ł	0	0	0	0	0	0	0	0	0	*******	0	0	0
[1Y - 2Y [1	0	0	0	0	0	0	0	0	0	//////// /	0	0	0
[2Y - 3Y [Spain	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 [[10Y - more [1	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 - 3M [1	0	0	0	0	0	0	0	0	0	Y///////	0	0	0
[3M - 1Y [[1Y - 2Y [1	32	0	30	30	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	-2	0 -1
[2Y - 3Y [Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [1	0	0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
Total	i	32	0	30	30	0	0	0	0	0			-2	<u> </u>
[0 - 3M [90	0	90	73	0	0	0	0	0		0	0	0
[3M - 1Y [-	10	0	10 11	12 11	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [[2Y - 3Y [11.35.112	11 0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [United Kingdom	233	0	105	189	0	0	0	0	0		0	-29	0
[5Y - 10Y [ļ	166	0	134	140	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	-27	-18
[10Y - more [Total		164 675	0	124 475	123 548	0	0	0	0	0	111111111111111111111111111111111111111	0	-41 -98	-41 -59
				•										
	TOTAL EEA 30	7,944	0	7,945	7,641	0	0	0	0	0	0	0	-98	-562

Notes and definitions

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