Constal modified CDD2 mules	31/12/2	012	30/06/2	2013	Deference to CODED reporting
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) (+)	46,578		46,577		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) (-/+)	-489		652		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-1,060		-5,413		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-779		-363		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)	45,518	12.0%	41,164	12.2%	
Of which: ordinary shares subscribed by government	24,425		23,254		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)	45,518	12.0%	41,164	12.2%	
G) Hybrid instruments not subscribed by government	6,870		6,618		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
H) Tier 1 Capital (F+G)	52,388	13.8%	47,782	14.2%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
I) RWA	380,222		336,829	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	
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	70		44	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	7,826		8,060		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	10,064		8,111		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	3,063		6,139		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.

Explanatory footnotes

The CET1 capital at June 2013 within the EBA disclosure includes a deduction of £4.3bn of material holdings (50% of total material holdings) which under GENPRU/BIPRU rules are deducted from Tier 1 rather than CET1. The CET1 capital as disclosed under current PRA rules does not include this deduction, resulting in CET1 capital of £39.6bn at June 2013 giving a CET1 capital ratio of 13.7%.

Under CRD IV rules the deferred tax and significant investment line items are subject to a threshold which allows part of the value to be risk weighted rather than deducted from CET1 capital. The EBA disclosure reflects the total value of these amounts including any amounts risk weighted. LBG H1 Disclosures apply this threshold treatment in the calculation of transitional and fully loaded capital ratios.

		LTV 0/ ** /				of 31/12/2012) *	* 				RWA (as of 31/12	/2012) **				Value adj	stments and pro	ovisions (as of 31/12/2012) **	
LOYDS BANKING GROUP plc Ecc. Sec.		31/12/2012)	F-IRI	3	A-IRE	3 1	STA		F-IRB		A-IRB		STA			F-IRB	A-I		
			Non-defaulted	Defaulted No	on-defaulted	Defaulted N	on-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted [Defaulted N	on-defaulted	Defaulted	Non-defau	Ited Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted
	Central banks and central governments		13,106	-	-	-	120,879	-	1,785	-	-	-	152	-				· //////	-
	Institutions		15,670	3	-	-	1,867	0	3,735	-	-	-	1,068	0				· //////	(
	Corporates		133,436	17,805	-	-	54,973	13,610	94,808	-	-	-	52,944	14,899		6,58	V//////	· //////	13,84
	Corporates - Of Which: Specialised Lending		13,523	1,798	-	-	24,765	4,763	12,753	-	-	-	24,592	3,466	777777	25		7 - <i>7//////</i> 7	9,730
	Corporates - Of Which: SME		18,586	4,646	-	-	1,795	1,779	15,474	-	-	-	1,798	1,873		1,71		4 - <i>1//////</i>	1,779
	Retail		-	-	488,691	12,947	30,340	1,759	-	-	99,711	12,338	17,272	1,993				2,048	62
	Retail - Secured on real estate property	71.2%	-	-	426,125	10,055	20,361	1,162	-	-	59,917	9,347	9,612	1,173			//////	1,486	32
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	242	6	30	-	-	-	138	14	30	-			1//////	- <i>///////</i>	-
LLOYDS BANKING GROUP plc	Retail - Secured on real estate property - Of Which: non-SME	71.2%	-	-	425,883	10,049	20,331	1,162	-	-	59,779	9,333	9,582	1,173		//	<i>\//////</i>	1,486	32 ⁻
•	Retail - Qualifying Revolving		1 -	-	43,381	1,106	498	55	-	-	19,512	1,638	376	82		//	<i>\//////</i>	348	1.
	Retail - Other Retail		<u> </u>	-	19,185	1,787	9,482	542	-	-	20,282	1,353	7,284	737		///	<i>\//////</i>	214	293
	Retail - Other Retail - Of Which: SME		-	-	2,840	602	2,046	8	-	-	2,824	179	1,535	12		//		<u> ///////</u>	23
	Retail - Other Retail - Of Which: non-SME	<u> </u>	<u> </u>	-	16,345	1,185	7,436	534	-	-	17,458	1,174	5,750	726		///	<u> </u>	214	270
	Equity	<u> </u>	3,460	-	-	-	-	-	6,995	-	-	-	-	-		// 2	<u> </u>	<u> </u>	-
	Securitisation		24,529	-	-	-	-	-	8,194	-	-	-	-	-		<u>/// </u>		<u> </u>	-
	Other non-credit obligation assets		<u> </u>	-	-	-	22,295	-	-	-	-	-	16,130	-				\ \(\lambda \) \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\	-
	TOTAL		190,202	17,809	488,691	12,947	230,354	15,369	115,518	0	99,711	12,338	87,567	16,892		747 6,61	2,25	2 2,048 1,164	14,47
	Securitisation and re-securitisations positions deducted from capital *		448	-	-	-	-	-	-	-	-	-	-	-				· //////	

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

		I TV 0/ ** /			ure values (as						RWA (as of 31								as of 31/12/2012) *	
erparty Country ⁽¹⁾		31/12/2012)	F-IRE	В	A-IRE	3	STA		F-IRE	3	A-IR	В	STA		F-	IRB		A-IRB	ted Non-defaulte	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulte	d Defaulted	Non-defa	ulted Default	ted Non-defaulte	ed Defaulte
	Central banks and central governments		17	-	-	-	73,068		-	-	-	-	15	-		-			- <i>\/////</i>	
	Institutions		3,280	2	-	-	1,205	-	859	-	-	-	761	-		-		<i>77</i> 7	- //////	7
	Corporates		98,620	15,825	-	-	29,348	4,860	74,523	-	-	-	27,963	5,143		5,927		<i>77</i> 7	- <i>\\\\\\\</i>	
	Corporates - Of Which: Specialised Lending		9,837	1,604	-	-	16,293	956	9,903	-	-	-	16,368	397		202	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	<i>77</i> 7	- <i>1111111</i>	
	Corporates - Of Which: SME		18,367	4,259	-	-	38	13	15,243	-	-	-	38	13		1,677	<u> 77777</u>	<i>77</i>	<u>- //////</u>	<u> </u>
	Retail		1 - l	-	483,296	11,502	10,823	978	-	-	92,697	9,850	6,288	1,066				1;	809	7
	Retail - Secured on real estate property	70.7%	-	-	420,729	8,610	5,743	816	-	-	52,903	6,859	2,382	857		7 -	7////	1,	247	77
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	242	6	28	-	-	-	138	14	28	-		<u> </u>			<u>-//////</u>	7
	Retail - Secured on real estate property - Of Which: non-SME	70.7%		-	420,487	8,604	5,715	816	-	-	52,765	6,846	2,355	857		<u> </u>	<i>¥/////</i>	<u></u>	247	//
United Kingdom	Retail - Qualifying Revolving	<i>\\\\\\\</i>	1 -	-	43,381	1,106	495	53	-	-	19,512	1,638	374	79		<u> </u>			348	<u> </u>
	Retail - Other Retail	<i>V/////////</i>	a - I	-	19,185	1,787	4,585	109	-	-	20,282	1,353	3,532	129		% -		//\} :	214	
	Retail - Other Retail - Of Which: SME		-	-	2,840	602	98	-	-	-	2,824		74	-		-			<u>- //////</u>	<i>Z</i>
	Retail - Other Retail - Of Which: non-SME		<u> </u>	-	16,345	1,185	4,487	109	-	-	17,458	1,174	3,458	129		<u> </u>		<i>[[]</i>	214	2
	Equity		102	-	-	-	-	-	375	-	-	-	-	-		<u> </u>	<i>Y/////</i>	<i>///</i>	<u>·/////</u>	<u>//</u>
	Securitisation		14,688	-	-	-	-	-	2,286	-	-	-	-	-		<u> </u>			- //////	<u> </u>
	Other non-credit obligation assets		<u> </u>	-	-	-	20,618	-	-	-	-	-	14,966	-		<u>// -</u>	<u> </u>	<u>///</u>	<u>-\/////</u>	<u>//</u>
	TOTAL		116,707	15,827	483,296	11,502	135,062	5,839	78,043	0	92,697	9,850	49,993	6,208	62	5,927	1	1,402 1,8	,809 1	154 3
	Securitisation and re-securitisations positions deducted from capital *		448	-	-	-	-	-	-	-	-	-	-	-		<u> </u>	<i>7////</i>	<i>77)</i>	- //////	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

			•	osure values (as of 31/12/2012)			RWA (as of 31/12/2012) *		•	tments and provisions (as of 3	•
erparty Country ⁽¹⁾		LTV % ** (as o 31/12/2012)	f F-IRB	A-IRB	STA	F-IRB	A-IRB faulted Non-defaulted Defaulted	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted Def	efaulted Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defau
	Central banks and central governments				43,051	- -			·////// -	<i>(/////</i> // - V	/////
	Institutions		453 -		-	- 50			·////////////////////////	<i>//////</i> // - {	
	Corporates		938 1		649	- 675		- 642 -	·////// -	<i>7//////</i> -	
	Corporates - Of Which: Specialised Lending	1//////	d - 		4			- 6 -	· ///////////////////////	<i>7777777</i> 7 - V	<i>777777</i> 7
	Corporates - Of Which: SME				-				· ////// -	//////// - V	
	Retail				6,840 13	38 -		- 3,038 107	7 <i>//////</i> -	<i>//////</i> // - {/	
	Retail - Secured on real estate property	96.0%			6,840 13	38 -		- 3,038 107	·////////////////////////	<i>//////</i> // - {	
	Retail - Secured on real estate property - Of Which: SME	0.0%			-				·/////////////////////////////////////	<i>//////</i> // - \/	
Netherlands	Retail - Secured on real estate property - Of Which: non-SME	96.2%			6,840 13	38 -		- 3,038 107	7 /////// -	<i>[]]]]]]</i>	
Hotilo lallas	Retail - Qualifying Revolving		<u> </u>		-				· <i>\/////</i> -	<i>(//////</i> // - \	//////
	Retail - Other Retail				-	- -			·////// -	<i>(/////</i> // - \{	
	Retail - Other Retail - Of Which: SME		<u> </u>		-				· ////// -	<i>(//////</i>	
	Retail - Other Retail - Of Which: non-SME		<u> </u>		-			- -	• (//////	<i>(/////</i> //	<i>//////</i> /
	Equity		<u> </u>		-				· ////// -	<u>////// - </u>	//////\
	Securitisation	<i></i>	291 -	- -	-	- 37	- -	- - -	· <i>V/////</i> // -	<i>(/////</i> // · · V	
	Other non-credit obligation assets				69			- 69 -	·////////////////////////	<i>//////</i> // - \{	
	TOTAL		1,682 1	0 0	50,609 13	38 762	0 0 0	3,749 107	7 - 0	- 0	6
	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

		I TV 0/ ** /			ues (as of 31/12/					of 31/12/2012) **						(as of 31/12/2012) **
rty Country ⁽¹⁾		31/12/2012)	F-IRB		A-IRB	STA		F-IRB		A-IRB	STA		F-	IRB	A-IRB	STA ulted Non-defaulted Default
			Non-defaulted	Defaulted Non-de	faulted Default	ed Non-defaulted	Defaulted	Non-defaulted Defa	ulted Non-defau	lted Defaulted	Non-defaulted	Defaulted	Non-defaulte	ed Defaulted N	Non-defaulted Defa	ulted Non-defaulted Defau
	Central banks and central governments		11,920		-		-	1,686				-				· \//////
	Institutions		4,659	-	-	- 96	-	1,110	-		. 28	-				·//////
	Corporates		13,522	105	-	- 1,749	378	7,065	-		1,619	213		18		·//////
	Corporates - Of Which: Specialised Lending		-	-	-	- 1,039	213	-	-		909	-		// - //		- ///////
	Corporates - Of Which: SME		52	13	-	- 0	63	82	-		. 0	65		1 /		- ///////
	Retail		1 -	-	-	- 3	-	-	-	- -	. 3	-				· \/////
	Retail - Secured on real estate property	0.0%	-	-	-		-	-	-		-	-		<u> </u>		·/////
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-		-	-	-		-	-		<u> </u>		·//////
U.S.	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-		-	-	-			-		- 7		- ///////
0.3.	Retail - Qualifying Revolving		-	-	-		-	-	-		-	-		<u> </u>		· <i>\//////</i>
	Retail - Other Retail		-	-	-	- 3	-	-	-	- -	. 3	-		91 - 12		· <i>\\\\\\</i>
	Retail - Other Retail - Of Which: SME		-	-	-		-	-	-		-	-		7 - 7		- <i>///////</i>
	Retail - Other Retail - Of Which: non-SME		- 1	-	-	- 3	-	-	-		3	-		<u> </u>	<i>//////</i> }	· <i>\//////</i>
	Equity		3,292	-	-		-	6,375	-	- -	-	-	<i>//////</i>	25	<u>/////</u>	<u>- \//////</u>
	Securitisation		4,830	-	-		-	2,807	-		-	-		<u> </u>		·//////
	Other non-credit obligation assets		<u> </u>	-	-	- 15	-	-	-		15	-				- (/////
	TOTAL		38,223	105	0	1,863	378	19,043	0 0	0	1,665	213		- 43	- 0	0 -
	Securitisation and re-securitisations positions deducted from capital *			-	-		-	-	-			-		7 - 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

		1700/ **				of 31/12/2012) **					RWA (as of 31/12/							visions (as of 31/1		
terparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRI	В	A-IRB	3	STA		F-IRB	3	A-IRB		STA		F-II	RB	A-IR	В	STA	
			Non-defaulted	Defaulted No	n-defaulted	Defaulted No	n-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted D	efaulted Non-de	efaulted D	efaulted N	on-defaulted	Defaulted	Non-defaulted	Defaulted No	n-defaulted	efault
	Central banks and central governments		4 .1	-	-	-	-	-	-	-	-	-	-	- 1/) -	<i>\\\\\\\</i>	1 - 1/2		
	Institutions		4 -	-	-	-	-	-	-	-	-	-	-	- //				1 - 1/2	77777	
	Corporates	- \//////	-	-	-	-	2,331	4,677	-	-	-	-	2,320	4,854			<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	· //	/////\	8
	Corporates - Of Which: Specialised Lending		-	-	-	-	454	2,952	-	-	-	-	443	3,038		<i>7</i> -	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	1 - 1/2		
	Corporates - Of Which: SME		-	-	-	-	1,062	1,700	-	-	-	-	1,062	1,789		-	<u> </u>	- 1/2		
	Retail		-	-	5,395	1,445	1,213	455	-	-	7,014	2,487	910	636				239		
	Retail - Secured on real estate property	85.0%	-	-	5,395	1,445	196	43	-	-	7,014	2,487	71	59			<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	239	<i>11111</i>	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	- //		-	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	1 - 1//	<i>11111</i>	
Ireland	Retail - Secured on real estate property - Of Which: non-SME	85.0%	-	-	5,395	1,445	196	43	-	-	7,014	2,487	71	59		-	<i>17777777</i>	239		
ii Gialiu	Retail - Qualifying Revolving			-		-	3	2	-	-	-	-	2	3 //		<u> </u>	<i>¥///////</i>	<u> </u>		
	Retail - Other Retail		a - I	-	-	-	1,014	410	-	-	-	-	837	574		a -		1 - <i>[//</i>		
	Retail - Other Retail - Of Which: SME			-	-	-	2	2	-	-	-	-	1	2		<u> </u>		<u> </u>		
	Retail - Other Retail - Of Which: non-SME		<u> </u>	-		-	1,012	409	-	-	-	-	835	572		<u> </u>	<i>\///////</i>	<u> </u>		
	Equity		a - I	-	-	-	-	-	-	-	-	-	-	- [/		<u> </u>		<u> </u>		
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	- 7/				<u> </u>	/////\	
	Other non-credit obligation assets		<u> </u>	-	-	-	36	-	-	-	-	-	36	- 7		7 -		<u> </u>		
	TOTAL		0	0	5,395	1,445	3,580	5,132	0	0	7,014	2,487	3,266	5,490		- 0	850	239	465	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	- //	//////	<i>-</i>	<i>7777777.</i>	1 - 1/2		

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

#N/A #EE		LTV 0/ ** / f		posure values (as of 31/12/2			RWA (as of 31/12/2012) **		e adjustments and provisions (as	
		24/42/2012)	i F-IRB	A-IRB	STA	F-IRB	A-IRB S	STA F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulted	Non-defaulted Defaulted	d Non-defaulted Defaulted Non-default	ed Defaulted Non-defaulted Def	faulted Non-defaulted Defaulte	d Non-defaulted Defaulted
	Central banks and central governments		-[-	-	·	- (//////	- (//////
	Institutions		-			-		· · //////	- //////	- /////
	Corporates		-			-		· · //////	· //////	- (/////
	Corporates - Of Which: Specialised Lending		-			-		<i>\//////</i>	· //////	- ///////
	Corporates - Of Which: SME		-			-		///////	- //////	- //////
	Retail		-	- -		-	- -	- - <i>\//////</i>	· <i>\/////</i>	- <i>\/////</i>
	Retail - Secured on real estate property	0.0%	-			-		· · //////	- //////	- <i>\/////</i>
	Retail - Secured on real estate property - Of Which: SME	0.0%	-			-		- · · · · · · · · · · · · · · · · · · ·	- //////	- <i>\\\\\\\</i>
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-			-		///////	- \/////\	- //////
#IV/A	Retail - Qualifying Revolving		1 -			-		<u>- </u>	<u> </u>	<u>- //////</u>
	Retail - Other Retail		-	- -		-	- - -	· · <i>\//////</i>	· · //////	- <i>\(\\\\\\\</i>
	Retail - Other Retail - Of Which: SME		-			-		///////	<u>- </u>	- <i>\/////</i>
	Retail - Other Retail - Of Which: non-SME		-			-		///////	- <i>\//////</i>	<i>- \/////</i>
	Equity		-			-		- - <i>\//////</i>	· //////	- //////
	Securitisation		4 -			-		- - <i> </i>	- //////	- (/////
	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 *	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	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

		TV 0/ ** /				of 30/06/2013) **					RWA (as of 30/06							and provisi	ions (as of 30/06/2013) **	
Instit Corp C C Retai R OYDS BANKING GROUP plc R R C C Retai R C C C C C C C C C C C C C C C C C C		30/06/2013)	F-IRI	В	A-IRE	В	STA		F-IRB		A-IRB		STA		F	-IRB		A-IRB	s	STA
			Non-defaulted	Defaulted N	lon-defaulted	Defaulted No	on-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted [Defaulted N	on-defaulted	Defaulted	Non-default	ed Default	ted Non-de	efaulted [Defaulted Non-defaulted	d Defaulte
	Central banks and central governments	<i>\\\\\\\</i>	20,198	-	-	-	93,108	-	2,099	-	-	-	206	-			- ////		· (//////	//
	Institutions		17,644	2	-	-	1,757	-	3,797	-	-	-	677	-			2		- <i>\\\\\\\</i>	7
	Corporates		118,444	13,258	-	-	58,572	19,199	77,093	71	-	-	58,784	7,014		5,	294		- //////	12,
	Corporates - Of Which: Specialised Lending		-	-	-	-	27,461	14,713	-	-	-	-	27,179	1,611	777777	77	· ////	7777	- ///////	8,8
	Corporates - Of Which: SME		15,636	6,036	-	-	678	1,722	12,873	34	-	-	762	1,779		2,	444		- <i>///////</i>	2,6
	Retail		-	-	470,514	11,853	25,300	1,539	-	-	89,748	11,624	13,846	1,823			- ////		1,827	
	Retail - Secured on real estate property	72.4%	-	-	409,009	9,367	15,950	975	-	-	53,295	8,993	6,593	1,028			- ////		1,383	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	216	4	0	-	-	-	117	15	0	-			- ////		- //////	7
OYDS BANKING GROUP plc	Retail - Secured on real estate property - Of Which: non-SME	72.4%	-	-	408,793	9,363	15,949	975	-	-	53,177	8,979	6,593	1,028			- ////	////	1,383	
	Retail - Qualifying Revolving			-	43,214	1,040	453	41	-	-	18,213	1,370	342	61		//	- ////		274	<u> </u>
	Retail - Other Retail		-	-	18,290	1,446	8,897	523	-	-	18,240	1,260	6,910	734		<u> </u>	<u>- ////</u>	<u>////\</u>	170 //////	<u> </u>
	Retail - Other Retail - Of Which: SME			-	3,124	457	1,878	13	-	-	2,456	145	1,409	17		<u> </u>	<u> - ////</u>		<u></u>	/
	Retail - Other Retail - Of Which: non-SME		-	-	15,167	989	7,019	510	-	-	15,784	1,115	5,502	717		<u> </u>	<u> - ////</u>		170 //////	<u> </u>
	Equity	<i>- \///////</i>	3,566	-	-	-	-	-	6,981	-	-	-	-	-			26	////	· · · //////	<i>7</i> 2 ·
	Securitisation		16,995	-	-	-	-	-	3,768	-	-	-	-	-			- ////		- //////	
	Other non-credit obligation assets		-	-	-	-	21,581	94	-	-	-	-	15,711	94			- ////		-\/////	<u> </u>
	TOTAL		176,848	13,260	470,514	11,853	200,318	20,832	93,738	71	89,748	11,624	89,224	8,930	6	61 5,	322	2,161	1,827 98	13,0
	Securitisation and re-securitisations positions deducted from capital *		131	-	-	-	-	-	-	-	-	-	-	-			- ////		- //////	7

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

		I TV 0/ ** /			ure values (as						RWA (as of 30				_				provisions (as			
erparty Country ⁽¹⁾		30/06/2013)	F-IRI	в '	A-IRE	3 !	STA		F-IRE	3	A-IR	В	STA		1	F-IRB			\-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defa	ulted	Defaulted	Non-defaul	ted Defaulte	d Non-d€	faulted	Defaulte
	Central banks and central governments			-	-	-	60,095	-	- 1	-	-	-	55	-			- 1			- <i>\////</i>		
	Institutions		3,846	2	-	-	1,180	-	912	-	-	-	458	-			2			- ////	<i>777</i> 7	
	Corporates		90,141	11,962	-	-	34,685	6,216	61,976	37	-	-	33,503	849			4,862			- ////		2,
	Corporates - Of Which: Specialised Lending	1///////	1 -	-	-	-	19,822	5,673	-	-	-	-	20,162	167			- 7			- 1////	7777	2,
	Corporates - Of Which: SME		15,544	5,653	-	-	47	9	12,775	-	-	-	47	9			2,323			<u>- ////</u>		
	Retail		-	-	465,277	10,354	10,078	867	-	-	83,968	9,256	5,667	974			- [1,59	32	////	
	Retail - Secured on real estate property	72.0%	-	-	403,773	7,868	5,365	734	-	-	47,514	6,625	2,072	768			- 7		1,14	48 ////	7777	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	216	4	0	-	-	-	117		0	-			- /			-7///		
	Retail - Secured on real estate property - Of Which: non-SME	72.0%		-	403,557	7,864	5,365	734	-	-	47,397	6,611	2,071	768				/////	1,14	48 ////	<i>4</i> 44	
United Kingdom	Retail - Qualifying Revolving		<u> </u>	-	43,214	1,040	453	41	-	-	18,213	1,370	342	61			- (27	<u> 14 ////</u>		
	Retail - Other Retail		a - I	-	18,290	1,446	4,260	92	-	-	18,240	1,260	3,253	144			- 6		17	70		
	Retail - Other Retail - Of Which: SME		-	-	3,124	457	64	-	-	-	2,456			-			- /			-7///		
	Retail - Other Retail - Of Which: non-SME		-	-	15,167	989	4,196	92	-	-	15,784	1,115	3,206	144			- [17	<u>/0 ////</u>		
	Equity		101	-	-	-	-	-	378	-	-	-	-	-			- 2		//	<u> - ////</u>		
	Securitisation		13,440	-	-	-	-	-	2,378	-	1	-	-	-			- [<i>-\///</i>		
	Other non-credit obligation assets		1 -	-	-	-	20,554	94	-	-	-	-	14,872	20			- 7			<i>-\///</i>		
	TOTAL		107,529	11,963	465,277	10,354	126,592	7,177	65,644	37	83,968	9,256	54,555	1,842		604	4,865	1,	319 1,59	92	134	2,6
	Securitisation and re-securitisations positions deducted from capital *	\//////	131	-	-	-	-	-	-	-	-	-	-	-	/////		- /	/////		- ////	////	

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

				Expo	sure values (as o	of 30/06/2013)	**				RWA (as of 30/	06/2013) **				Value ad	justments and pro	ovisions (as	of 30/06/2013)	**
party Country ⁽¹⁾		30/06/2013)	F-IRB		A-IRB	·	SIA		F-IKB		A-IRI	3	SIA		ا	-IKB	A-I	IKB		SIA
			Non-defaulted [Defaulted	Non-defaulted	Defaulted I	Non-defaulted	Defaulted	Non-defaulted [Defaulted	Non-defaulted	Defaulted	Non-defaulted [Defaulted	Non-default	ed Defaulte	d Non-defaulte	d Defaulted	Non-default	ed Defa
	Central banks and central governments		- [-	- [-	22,402	-	- [-	-	-	- [}			- //////	<u> </u>	·/////	
	Institutions		415	-	-	-	-	-	49	-	-	-	-	- (- <i>1111111</i>	<i>7</i>	· <i>\\\\\\</i>	77
	Corporates		1,516	21	-	-	768	79	1,001	-	-	-	798	43			15	7 ·	·/////	
	Corporates - Of Which: Specialised Lending		ا - ا	-	-	-	356	77	-	-	-	-	386	41	//////	77	- <i>1//////</i>	7	- <i>\/////</i>	77
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	- /		7/	<u>- //////</u>	<u> </u>	<u>- 7/////</u>	<i>Z</i> Z
	Retail		-	-	-	-	6,634	139	-	-	-	-	2,994	106			- //////	<i>y</i> .	·/////	
	Retail - Secured on real estate property	95.6%	-	-	-	-	6,634	139	-	-	-	-	2,994	106			- <i>\\\\\\\</i>	7 .	·/////	\overline{m}
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	- /			- <i>\\\\\\</i>	7 ·	<i>\\\\\\</i>	//
Notherlands	Retail - Secured on real estate property - Of Which: non-SME	95.6%	-	-	-	-	6,634	139	-	-	1		2,994	106			<u>- //////</u>		<i>-111111</i>	
Netherlands	Retail - Qualifying Revolving		- [-	-	-	-	-	-	-	1	-	-	- (- //////	<u> </u>	·/////	
	Retail - Other Retail	1//////////	a - I	-	-	-	-	-	-	-	-	-	-	- [- <i>\\\\\\</i>	% .	·/////	
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	- (777777		<u>- //////</u>	<u> </u>	<u> </u>	<i>7</i> 7
	Retail - Other Retail - Of Which: non-SME		1 -	-	-	-	-	-	-	-	-	-	-	- [/		<u>//</u>	<i>-\/////</i>	/ :	·/////	<u> </u>
	Equity	<i></i>	1 - [-	-	-	-	-	-	-	-	-	-	- 1		//	- <i>\//////</i>	<i>a</i> ·	· <i>\/////</i>	//
	Securitisation		283	-	-	-	=	-	91	-	1	-	-	- /			<u>-//////</u>	<u> </u>	·//////	<i>7</i> 7
	Other non-credit obligation assets		<u>1</u> -T	-	-	-	74	-	-	-	-	-	-	74			<i>-\/////</i>	<u>/</u>	·/////	
	TOTAL	\//////	2,214	21	0	0	29,879	218	1,141	0	0	0	3,792	223		-	15	- 0		4
	Securitisation and re-securitisations positions deducted from capital *	\//////	-	-	-	-	-	-	-	-	-	-	-	- /	//////	7/	-1/////	7	- //////	77

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

		TV 0/ ** /			ues (as of 30/06/2					of 30/06/2013) **				Value adjustments and prov	
rty Country ⁽¹⁾		30/06/2013)	F-IRB		A-IRB	STA		F-IRB		A-IRB	STA		F-IR	B A-IR	B STA Defaulted Non-defaulted Def
			Non-defaulted	Defaulted Non-de	faulted Defaulte	d Non-defaulted	Defaulted	Non-defaulted Defa	ulted Non-defa	lted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted Non-defaulted Def
	Central banks and central governments		18,977	-		-	-	1,988	- [-		-		- (//////	· · · · · · · · · · · · · · · · · · ·
	Institutions		4,875	-	-	- 109	-	926	-		. 28	-		· //////	\ -\ <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>
	Corporates		11,097	70	-	- 2,794	276	5,030	-		2,218	71		76	\ \ \\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\
	Corporates - Of Which: Specialised Lending		-	-	-	- 800	209	-	-		651	-		- ///////	· · ///////
	Corporates - Of Which: SME		29	12	-		61	45	-		-	63		- ///////	1 - //////
	Retail		1 - l	-	-	- 1	-	-	-	- .	. 1	-		\ ·\ <i>\\\\\\\\</i>	1 - <i>\\\\\\\</i>
	Retail - Secured on real estate property	0.0%	-	-	-		-	-	-	-	-	-		· //////	\ -\ <i>\\\\\\\</i>
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-		-	-	-	-	-	-		- ///////	· //////
U.S.	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-		-	-	-		-	-		· ///////	<u> </u>
0.3.	Retail - Qualifying Revolving		<u> </u>	-	-		-	-	-		-	-	<i>\////////////////////////////////////</i>	· ///////	4 · · · ///////
	Retail - Other Retail		-	-	-	- 1	-	-	-	- -	. 1	-		1 · <i>\//////</i>	1 · <i>\/////</i>
	Retail - Other Retail - Of Which: SME		-	-	-		-	-	-		-	-		- ///////	· · //////
	Retail - Other Retail - Of Which: non-SME		1 -	-	-	- 1	-	-	-		. 1	-		· · · · · · · · · · · · · · · · · · ·	λ· \//////
	Equity		3,355	-	-		-	6,253	-		-	-	<u> </u>	26 ///////	<u> </u>
	Securitisation		1,738	-	-		-	198	-		-	-		· ///////	· · //////
	Other non-credit obligation assets	<u> </u>	<u> </u>	-	-	- 15	-	-	-		15	-	<u> </u>	- //////	- //////
	TOTAL		40,044	70	0	2,920	276	14,395	0 0	0	2,262	71	-	102 -	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

as of 30 June 2013

		. = 1.0/ **				of 30/06/2013) **					RWA (as of 30/06/	2013) **						ovisions (as of 30		
terparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	В	A-IRE	3	STA		F-IRE	3	A-IRB		STA		F-II	RB	A-IF	RB	STA	Ά
			Non-defaulted	Defaulted No	on-defaulted	Defaulted No	n-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted D	efaulted Non-d	lefaulted D	efaulted N	lon-defaulted	Defaulted	Non-defaulted	Defaulted N	ion-defaulted	Defaulte
	Central banks and central governments	<i> </i>	1 -	-	-	-	-	-	-	-	-	-	-	- 1/2		% .		d -12		4
	Institutions		<u> </u>	-	-	-	-	-	-	-	-	-	-	- //				<u>a -e</u>		1
	Corporates	<i>V/////////</i>	-	-	-	-	1,632	8,451	-	-	-	-	1,349	2,895			<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	4 - 12		8,
	Corporates - Of Which: Specialised Lending		-	-	-	-	467	6,776	-	-	-	-	467	1,165		/	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	7 - 7	777777	5.
	Corporates - Of Which: SME		-	-	-	-	631	1,650	-	-	-	-	715	1,703			<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	<u> </u>		2,
	Retail		g -	-	5,237	1,499	1,311	405	-	-	5,780	2,368	1,016	554) .		236]
	Retail - Secured on real estate property	86.1%	-	-	5,237	1,499	371	9	-	-	5,780	2,368	131	14			<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	236		1
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	- //		,		a 1 2		1
Ireland	Retail - Secured on real estate property - Of Which: non-SME	86.1%	-	-	5,237	1,499	371	9	-	-	5,780	2,368	131	14				236		4
ii ciana	Retail - Qualifying Revolving	/////////	<u> </u>	-	-	-	-	-	-	-	-	-	-	· //		<u> </u>	<i>¥///////</i>	<u> </u>		
	Retail - Other Retail		-	-	-	-	940	395	-	-	-	-	884	540		<u> </u>		<u> </u>		4
	Retail - Other Retail - Of Which: SME		<u> </u>	-	-	-	2	2	-	-	-	-	1	1 //		<u> </u>		<u> </u>		
	Retail - Other Retail - Of Which: non-SME		<u> -</u>	-	-	-	938	393	-	-	-	-	883	538		<u>/</u>	<i>¥///////</i>	<u> </u>		<u>'</u>
	Equity		<u> </u>	-	-	-	-	-	-	-	-	-	-	<u> </u>		<u> </u>	<i>\//////</i>	<u> </u>		4
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	- 7				a - 6		4
	Other non-credit obligation assets		-	-	-	-	33	-	-	-	-	-	33	- 7/				<u> </u>		
	TOTAL		0	0	5,237	1,499	2,975	8,856	0	0	5,780	2,368	2,398	3,448		- o	843	2 236	387	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	- 7	/////	7 -	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	7 - 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 T) (0 (** (_		osure values (as o						RWA (as of 30							provisions (as of		
ounterparty Country ⁽¹⁾		30/06/2013)	F-II	RB	A-IRB Non-defaulted		STA		F-IRI	3	A-IR	В	ST/	`	F-II	RB	,	\-IRB	5	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defau	ted Defaulted	Non-defaulte	d Defaulted
	Central banks and central governments			-	-[-	-	-	-	-	-	-	- [3				
	Institutions			-	-	-	-	-	-	-	-	-	-	-		-		// ·		
	Corporates		<u> </u>	-	-	-	-	-	-	-	-	-	-	-		-		/// -		
	Corporates - Of Which: Specialised Lending		_	-	-	-	-	-	-	-	-	-	-	-		/		-		7
	Corporates - Of Which: SME		<i>-</i>	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail			-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Secured on real estate property	0.0%	1	-	-	-	-	-	-	-	-	-	-	-		-		// ·		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%		-	-	-	-	-	-	-	-	-	-			-		// <u> </u>		7
#IN/A	Retail - Qualifying Revolving	0.0%	<u> </u>	-	-	-	-	-	-	-	-	-	-	- 1		<u> </u>		<u>// -</u>		<u> </u>
	Retail - Other Retail	1/////////	g .	-	-	-	-	-	-	-	-	-	-	-		g -		-		
	Retail - Other Retail - Of Which: SME		7	-	-	-	-	-	-	-	-	-	-	-		7 -	77/7/	// -		
	Retail - Other Retail - Of Which: non-SME	\//////	<u> </u>	-	-	-	-	-	-	-	-	-	-	-		<u> </u>		<u> </u>		<u> </u>
	Equity		/ ·	-	-	-	-	-	-	-	-	-	-			7 -		//) -		/ /
	Securitisation			-	-	-	-	-	-	-	-	-	-	-		-		-		
	Other non-credit obligation assets			-	-	-	-	-	-	-	-	-	-	-		7 -		-		
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0		- 0		- 0		- 0
	Securitisation and re-securitisations positions deducted from capital *	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>		-	-	-	-	-	-	-	-	-	-	- ,		-	//////	// -		

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

3. SECURITISATION SUMMARY

GB091 LLOYDS BANKING GROUP plc

(in million Euro)

	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	24,977	17,126
Trading Book (excl. correlation trading)	190	111
Correlation Trading Portfolio	0	0
Total	25,167	17,236

Explanatory footnotes

4. MARKET RISK

GB091 LLOYDS BANKING GROUP plc

(in million Euro)

	31/12	/2012	30/06	/2013
	TOTAL RISK AMO		TOTAI EXPOSURI	RISK E AMOUNT
	SA	IM	SA	IM
Traded Debt Instruments	2,174	5,819	1,519	3,453
TDI - General risk	1,967	4,870	1,361	3,017
TDI - Specific risk	207	948	158	436
Equities	50	0	19	0
Equities - General risk	50	0	19	0
Equities - Specific risk	 0	0	0	0
Foreign exchange risk	356	520	628	758
Commodities risk	6	0	0	0

Explanatory footnotes

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

as of 31 December 2012

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposur	es (long) net of cash short	RECT POSITIONS positions of sovereign deletion is a maturity matching) (1)		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
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 ⁽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)
[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 0
[3Y - 5Y]	Austria	2	2	2	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		2	2	2	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]	Belgium	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]	Bulgaria	0	0	0	0	0	0	0	0
[3Y - 5Y]	Daigana	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] [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]	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

(in million Euro)									
Residual			T LONG EXPOSURES le gross of provisions) (1)	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) (1)		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
Maturity ↓	Region → - 3M] - 1Y]		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 ⁽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)
[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] [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]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Denmark	0	0	0	0	0	0	0	0
[3Y - 5Y]	20mman	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	0
[0 - 3M] [3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	1	0	0	0	0	0	0	0	0
[3Y - 5Y]	Estonia	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]	1	0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	4	0	0	0	0	0	0	0	0
[2Y - 3Y]	Finland	0	0	0	0	0	0	0	0
[3Y - 5Y]	4	0	0	0	0	0	0	0	0
[5Y - 10Y]	-	0	0	0	0 0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
I Ulai		U	U	U	U	U	U	U	U

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) (1)		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
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 ⁽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)
[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	0	0	0	0	0	0
[5Y - 10Y] [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]		151	0	151	0	0	151	0	0
[1Y - 2Y]		5	0	5	0	0	5	0	0
[2Y - 3Y]	Germany	11	0	11	0	0	11	0	0
[3Y - 5Y]	Commany	2	0	2	0	0	2	0	0
[5Y - 10Y]		127	0	127	126	0	1	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		296	0	296	126	0	170	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	_	0	0	0	0	0	0	0	0
[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]		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	0 0
[10Y - more] Total		0	0	0	0	0	0	0	0
TOtal		U	U	U	U	U	U	U	U

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign de is a maturity matching) ⁽¹		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
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 ⁽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)
[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] [5Y - 10Y]		0	0	0	0 0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		Ö	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]	Ireland	0	0	0	0	0	0	0	0
[3Y - 5Y]	ii olaria	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] [3M - 1Y]		3	0 3	3	0 0	0	0	0	0
[1Y - 2Y]		4	4	4	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[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		6	6	6	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]		0	0	0	0	0	0	0	0
[5Y - 10Y] [10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
IUlai		U	U	U	U	U	U	U	U

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign de is a maturity matching) (1)	bt to other counterparties	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
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 ⁽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)
[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] [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]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Lithuania	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 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]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y]	Luxembourg	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] [1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Malta	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total	1	0	0	0	0	0	0	0	0

(in million Euro)									
Residual			T LONG EXPOSURES the gross of provisions) (1)	(gross exposur	es (long) net of cash short	EECT POSITIONS positions of sovereign del is a maturity matching) (1)		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Maturity ↓	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 ⁽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)
[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] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	1	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]	Norway	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] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	D.I.	0	0	0	0	0	0	0	0
[3Y - 5Y]	Poland	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]	Portugal	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

(in million Euro)									
Residual			ET LONG EXPOSURES the gross of provisions) (1)	(gross exposur	es (long) net of cash short	RECT POSITIONS positions of sovereign deletion is a maturity matching) (1)		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Maturity ↓	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 ⁽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)
[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
[3Y - 5Y]	Romania	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]	Slovakia	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y] [10Y - more]		0	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]	Oloveilla	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	0	0 6	0	0	0	0	0
[3M - 1Y]		1	1	1	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	0	2	2	2	0	0	0	0	0
[3Y - 5Y]	Spain	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		9	9	9	0	0	0	0	0

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign de is a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
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 ⁽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)
[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]	Sweden	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	0 0
[0 - 3M]		776	0	776	429	0	347	0	0
[3M - 1Y]		662	0	662	614	0	48	0	0
[1Y - 2Y]		74	63	74	0	0	11	0	0
[2Y - 3Y]	Linited Kinadon	1./	0	14	0	0	14	0	0
[3Y - 5Y]	United Kingdom	911	0	911	470	0	441	0	0
[5Y - 10Y]		11,277	0	11,277	10,412	44	821	0	0
[10Y - more]		13,142	0	13,142	10,612	552	1,979	0	0
Total		26,857	63	26,857	22,536	596	3,662	0	0
[0-3M]	4	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]	Australia	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	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]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Canada	0	0	0	0	0	0	0	0
[3Y - 5Y]	Canada	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			T LONG EXPOSURES ue gross of provisions) (1)	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) (1)		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
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 ⁽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)
[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] [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]	Japan	0	0	0	0	0	0	0	0
[3Y - 5Y]	σαραπ	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] [3M - 1Y]		0	0	0	0 0	0	0	0	0
[1Y - 2Y]		397	0	397	397	0	0	0	13
[2Y - 3Y]		1,398	0	1,398	1,397	0	1	0	310
[3Y - 5Y]	U.S.	1	0	1	0	0	1	0	0
[5Y - 10Y]		4,731	0	4,731	4,653	0	78	0	0
[10Y - more]]	2,539	0	2,539	2,532	0	7	0	0
Total		9,066	0	9,066	8,979	0	87	0	323
[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]	1	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0 0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
I Ulai	<u> </u>	U	U	U	U	U	U	U	U

(in million Euro)									
Residual			T LONG EXPOSURES ue gross of provisions) (1)	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Maturity ↓	Country / Region Other		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 ⁽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)
[0 - 3M]		51	0	51	0	0	51	1	0
[3M - 1Y]	0.1	0	0	0	0	0	0	0	0
[1Y - 2Y]	-4	0	0	0	0	0	0	0	0
[2Y - 3Y]	advanced economies non	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]	EEA	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		51	0	51	0	0	51	1	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	Other Central	0	0	0	0	0	0	0	0
[1Y - 2Y]	Other Central and Eastern	0	0	0	0	0	0	0	0
[2Y - 3Y]	Europe	0	0	0	0	0	0	0	0
[3Y - 5Y]	countries non	0	0	0	0	0	0	0	0
[5Y - 10Y]	EEA	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] [1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	1	0	0	0	0	0	0	0	0
[3Y - 5Y]	Middle East	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	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]	and the	0	0	0	0	0	0	0	0
[3Y - 5Y]	Caribbean	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			T LONG EXPOSURES ue gross of provisions) (1)	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) (1)			INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
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 ⁽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)
[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]	۸ د	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]	Others	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
	TOTAL EEA 30	27,172	80	27,172	22,663	596	3,832	0	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 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.

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

as of 30 June 2013

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
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 ⁽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)
[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] [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 - 3M]		0	0	0	0	0	0	2	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
[3Y - 5Y]	Deigiairi	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	2	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0 0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Bulgaria	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]	Cyprus	0	0	0	0	0	0	0	0
[3Y - 5Y]	- 717. 000	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			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
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 ⁽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)
[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] [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]	Denmark	0	0	0	0	0	0	0	0
[3Y - 5Y]	Dominark	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	0
[3M - 1Y] [1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	1 <u> </u>	0	0	0	0	0	0	0	0
[3Y - 5Y]	Estonia	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	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]	Finland	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)									
Residual			T LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	(long) net of cash short po	EECT POSITIONS positions of sovereign debt a maturity matching) (1)	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
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 ⁽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)
[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] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	Ö	0	0	0	0	0
[0 - 3M]		226	0	226	0	0	226	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		22	17	22	0	0	5	0	0
[2Y - 3Y]	Germany	6	4	6	0	0	1	0	0
[3Y - 5Y]	,	3	0	3	0	0	3	0	0
[5Y - 10Y]		130	0	130	121	0	9	0	0
[10Y - more] Total		0 387	0 22	0 387	0 121	0 0	0 244	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]	Greece	0	0	0	0	0	0	0	0
[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] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Hungary	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			T LONG EXPOSURES se gross of provisions) (1)	(gross exposures	(long) net of cash short pe	ECT POSITIONS positions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
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 ⁽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)
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Iceland	0 0 0 0	0 0 0 0	0 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] [10Y - more] Total [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
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Ireland	0 0 0 0	0 0 0 0	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] [10Y - more] Total [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
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Italy	3 0 0	3 0 0 0	3 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0
[5Y - 10Y] [10Y - more] Total [0 - 3M]		0 0 3 0	0 0 3 0	0 0 3 0	0 0 0	0 0 0	0 0 0 0	0 0 0 0	0 0 0 0
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Latvia	0 0 0	0 0 0 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] [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

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
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 ⁽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)
[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] [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]	Lithuania	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 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]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y]	Luxembourg	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] [3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	•	0	0	0	0	0	0	0	0
[2Y - 3Y]	l	0	0	0	0	0	0	0	0
[3Y - 5Y]	Malta	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
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 ⁽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)
[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] [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]	Norway	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] [3M - 1Y]		0	0	0	0 0	0	0	0	0
[3W - 11] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Poland	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]	Portugal	0	0	0	0	0	0	0	0
[3Y - 5Y]	Ĭ	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0 0	0	0	0	0 0	0	0
[10Y - more] Total		0	0	0	0 0	0	0	0 0	0
IUlai		U	U	U	U	U	U	U	U

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Maturity ↓	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 ⁽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)
[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] [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]	Slovakia	0	0	0	0	0	0	0	0
[3Y - 5Y]	Olovania	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	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]	OL:	0	0	0	0	0	0	0	0
[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] [5Y - 10Y]		0	0 0	0	0 0	0	0	0	0
[5Y - 10Y] [10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
I Olai		U	U	U	U	U	0	U	U

(in million Euro)									
Residual			T LONG EXPOSURES te gross of provisions) (1)	(gross exposures	(long) net of cash short po	ECT POSITIONS positions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
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 ⁽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)
[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]	Sweden	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 - 3M]		0 64	0	0 64	0	0	0 64	0	0
[3M - 1Y]		1,019	0	1,019	994	0	25	0	0
[1Y - 2Y]		57	57	57	0	0	0	0	0
[VC VC]		153	0	153	77	0	76	0	0
[3Y - 5Y]	United Kingdom	1,144	0	1,144	746	206	193	0	0
[5Y - 10Y]		13,983	0	13,983	13,221	320	442	0	0
[10Y - more]		17,180	0	17,180	13,496	1,242	2,443	0	0
Total		33,600	57	33,600	28,534	1,767	3,243	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]		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] [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]	Canada	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			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	(long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
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 ⁽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)
[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]	0 0	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	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	0
[2Y - 3Y]	lonos	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	7
[1Y - 2Y]		1,704	0	1,704	1,704	0	0	0	0
[2Y - 3Y]	U.S.	0 44	0	0 44	0	0	0 44	0	314 0
[3Y - 5Y] [5Y - 10Y]		4,578	0	4,578	4,487	0	91	0	0
[10Y - more]		2,383	0	2,383	2,379	0	4	0	0
Total		8,710	0	8,710	8,570	0	139	0	321
[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]	Switzeriand	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			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	(long) net of cash short po	ECT POSITIONS positions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
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 ⁽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)
[0 - 3M]		66	0	66	0	0	66	5	0
[3M - 1Y]		0	0	0	0	0	0	1	0
[1Y - 2Y]	Other	0	0	0	0	0	0	0	0
[2Y - 3Y]	advanced	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]	economies non EEA	0	0	0	0	0	0	0	0
[10Y - more]	LLA	0	0	0	0	0	0	0	0
Total		66	0	66	0	0	66	6	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	Other Central	0	0	0	0	0	0	0	0
[1Y - 2Y]	and eastern	0	0	0	0	0	0	0	0
[2Y - 3Y]	Europe	0	0	0	0	0	0	0	0
[3Y - 5Y]	countries non	0	0	0	0	0	0	0	0
[5Y - 10Y]	EEA	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]	4	29 0	29	29	0	0	0	5	0
[3M - 1Y] [1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	1	0	0	0	0	0	0	0	0
[3Y - 5Y]	Middle East	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		29	29	29	0	0	0	5	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]	and the	0	0	0	0	0	0	0	0
[3Y - 5Y]	Caribbean	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

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

as of 30 June 2013

GB091 LLOYDS BANKING GROUP plc

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽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)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	Africa	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]	Amca	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]	Others	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
	TOTAL EEA 30	33,990	82	33,990	28,655	1,767	3,487	2	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 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.

Explanatory footnotes

(in million Euro)

	31/12/2012	30/06/2013
RWA for credit risk	332,025	293,335
RWA Securitisation and re-securitisations	8,194	3,768
RWA Other credit risk	323,832	289,567
RWA for market risk	13,962	10,901
RWA for operational risk	34,235	32,593
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA (1)	380,222	336,829

Explanatory footnotes