Country	GB
Bank code	GB088
Bank name	ROYAL BANK OF SCOTLAND GROUP plc

Composition of capital

Capital position CRD3 rules	Dec-11		Jun-12		Notes
	Million GBP	% RWA	Million GBP	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	53,659		54,063		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	69,764		68,983		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-14,858		-14,888		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	1,065		520		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-8,573	-2.0%	-6,977	-1.6%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-340		-313		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	-4,782	-1.1%	-3,579	-0.8%	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)	-3,451	-0.8%	-3,085	-0.7%	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)	45,086	10.3%	47,086	10.8%	
Of which: ordinary shares subscribed by government	45,100	10.3%	45,100	10.4%	Paid up ordinary shares subscribed by government
D) Other instruments eligible for meeting the buffer (+)	0		0		
Hybrids to be converted into ordinary shares by 31st of October 2012					
New CoCos issued according to EBA Common Term Sheet					
E) Other Existing government support measures (+)		0.0%		0.0%	
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	45,086	10.3%	47,086	10.8%	
G) Hybrid instruments not subscribed by government			9,861		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)	45,086	10.3%	56,947	13.1%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	439,036		434,681		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	-1,050		-1,050		
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.	66		66		
Sovereign capital buffer for exposures in EEA (H+I)	0		0		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	-224		-29		Please report the write-downs on sovereign exposures accounted during the fourth quarter of 2011 (Dec 2011 column) and the first half of 2012 (June 2012 column) with the limit for the total impaiments (Dec 11 + Jun 2012) of the sovereign buffer for each country
Shortfall (+) / Surplus (-) to 9% before application sovereign capital buffer	-5,573		-7,965		9%RWA-Core Tier 1 including existing government support measures.
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	-5,797		-7,994		9%RWA-(Core Tier 1 including existing government support measures-Sovereign capital buffer for exposures in EEA).
Notes and definitions					

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

Country	GB
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Composition of RWA

(in million GBP)	Dec-11	Jun-12
Total RWA (see reporting table A - row 25)	439,036	434,681
RWA for credit risk	337,075	334,864
RWA Securitisation and re-securitisations	10,463	6,006
RWA Other credit risk	326,612	328,858
RWA for market risk	64,039	53,964
RWA operational risk	37,922	45,853
Transitional floors	0	0
RWA Other	0	0

Country	GB
Bank code	GB088
Bank name	ROYAL BANK OF SCOTLAND GROUP p

Exposures to sovereigns (central, regional and local governments) in EEA, as of Dec 2011, mln GBP

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances** in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [7] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value **Debt securities** in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [5]
[0 - 3M [	Austria	0		-1	0		-1	0	0			0	0	0
[3M - 1Y [		19		17	5		12	0	0			0	0	0
[1Y - 2Y [		13		-14	1		-15	8	0			0	0	0
[2Y - 3Y [		18		-58	0		-58	0	2			0	0	0
[3Y - 5Y [		78		77	0		77	440	-7			0	0	0
[5Y - 10Y [		93		-102	3		-105	0	11			0	0	0
[10Y - more		276		305	269		36	0	0			44	37	-81
Tot		497	0	224	278	0	-54	448	7	0		44	37	-81
[0 - 3M [	Belgium	20		-14	7		-21	0	0			0	0	0
[3M - 1Y [		13	0	-84	0		-84	0	0			0	0	0
[1Y - 2Y [		24	0	-35	0		-35	2	0			0	0	0
[2Y - 3Y [		46		-8	0		-8	0	1			0	0	0
[3Y - 5Y [		75	0	-50	7		-57	87	-8			0	0	0
[5Y - 10Y [		851	0	604	423		181	0	16			36	14	-50
[10Y - more		321	0	215	305		-90	0	0			80	24	-104
Tot		1,350	0	628	742	0	-114	89	9	0		116	38	-154
[0 - 3M [	Bulgaria	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		0					
[3Y - 5Y [		0		0	0		0		-3					
[5Y - 10Y [		0		0	0		0		2					
[10Y - more		0		0	0	0	0		0					
Tot		0	0	0	0	0	0	0	-2	0		0	0	0
[0 - 3M [	Cyprus	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		0					
[3Y - 5Y [		0		0	0		0		0					
[5Y - 10Y [		0		0	0		0		0					
[10Y - more		0		0	0		0		0					
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Czech Republic	0		0	0		0	0	0			0	0	0
[3M - 1Y [		98	0	98	10		88	0	0			0	0	0
[1Y - 2Y [		1		1	0		1	0	0			0	0	0
[2Y - 3Y [		1	0	1	0		1	3	1			0	0	0
[3Y - 5Y [		54	0	54	46		8	65	0			0	0	0
[5Y - 10Y [		58	0	51	54		-3	0	0			5	1	-6
[10Y - more		8	0	5	2		3	0	0			0	0	0
Tot		220	0	210	112	0	98	69	0	0		5	1	-6
[0 - 3M [	Denmark	1,231		1,228	421		807	0	0			0	0	0
[3M - 1Y [		332	0	335	0		335	0	0			0	0	0
[1Y - 2Y [		0		0	0		0	0	0			0	0	0
[2Y - 3Y [		0		0	0		0	0	0			0	0	0
[3Y - 5Y [		0	0	0	0		0	0	3			0	0	0
[5Y - 10Y [		0		0	0		0	0	-3			0	0	0
[10Y - more		0		0	0		0	0	0			0	0	0
Tot		1,563	0	1,563	421	0	1,142	0	-1	0		0	0	0
[0 - 3M [	Estonia	0		0	0		0							
[3M - 1Y [		0		0	0		0							
[1Y - 2Y [		0		0	0		0							
[2Y - 3Y [		0		0	0		0							
[3Y - 5Y [		0		0	0		0							
[5Y - 10Y [		0		0	0		0							
[10Y - more		0		0	0		0							
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Finland	1	0	1	0		1	0	0	0		0	0	0
[3M - 1Y [		0	0	-4	0		-4	0	0	0		0	0	0
[1Y - 2Y [		0		-3	0		-3	0	0	0		0	0	0
[2Y - 3Y [		0		62	0		62	0	0	0		0	0	0
[3Y - 5Y [		21	0	-73	0		-73	331	-3	0		0	0	0
[5Y - 10Y [		233	9	217	32		176	0	3	0		1	4	-5
[10Y - more		118	112	118	0		6	0	0	0		0	0	0
Tot		373	121	318	32	0	165	331	0	0		1	4	-5

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances** in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] — Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [7] (on and off balance sheet) — Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item — Nominal Value **Debt securities** in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [5]
[0 - 3M [	France	221	0	43	0		43	0	0			0	0	0
[3M - 1Y [		6,524	0	5,555	219		5,336	6	-1			0	2	-2
[1Y - 2Y [		588	0	-2,625	496		-3,121	10	1			-8	20	-12
[2Y - 3Y [		1,080	0	807	1,053		-246	0	-1			-18	33	-15
[3Y - 5Y [		1,502	0	983	289		694	341	29			-13	13	0
[5Y - 10Y [		923	36	781	325		420	0	5			3	18	-21
[10Y - more		997	445	621	266		-90	0	0			50	26	-76
Tot		11,835	481	6,165	2,648	0	3,036	357	33	0		14	112	-126
[0 - 3M [	Germany	2,390	0	2,252	479		1,773	0	0			1	0	-2
[3M - 1Y [		350	0	337	221		116	11	0			-2	4	-2
[1Y - 2Y [		1,031	0	766	952		-186	26	0			-1	34	-33
[2Y - 3Y [		1,806	0	1,716	1,677		39	13	6			-47	95	-48
[3Y - 5Y [		3,882	0	3,181	2,875		306	374	-12			-150	188	-38
[5Y - 10Y [		4,987	0	4,655	4,586		69	0	19			-193	291	-97
[10Y - more		1,726	0	1,180	1,245		-65	0	-4			-131	204	-73
Tot		16,172	0	14,087	12,035	0	2,052	423	9	0		-523	816	-293
[0 - 3M [	Greece (6)	1,276	7	1,276	1,268		1	0	0			0	0	0
[3M - 1Y [		11		11	0		11	0	-51			0	0	0
[1Y - 2Y [		13		10	0		10	0	16			0	0	0
[2Y - 3Y [		54		54	0		54	0	69			0	0	0
[3Y - 5Y [		18	0	18	13		5	0	-69			0	0	0
[5Y - 10Y [		196	0	196	191		5	0	33			0	0	0
[10Y - more		121	0	119	108		11	0	0			0	0	0
Tot		1,689	7	1,684	1,580	0	97	0	-1	0	1,268	0	0	0
[0 - 3M [	Hungary	0		0	0		0		0					
[3M - 1Y [		1		1	0		1		-1					
[1Y - 2Y [		6		6	0		6		-1					
[2Y - 3Y [		9	0	9	0		9	8	3					
[3Y - 5Y [		0	0	-1	0		-1	0	12					
[5Y - 10Y [		5		0	0		0		-1					
[10Y - more		1		0	0		0		0					
Tot		22	0	15	0	0	15	8	11	0	0	0	0	0
[0 - 3M [	Iceland	0		0	0		0							
[3M - 1Y [		0		0	0		0							
[1Y - 2Y [		0		0	0		0							
[2Y - 3Y [		0		0	0		0							
[3Y - 5Y [		0		0	0		0							
[5Y - 10Y [		0		0	0		0							
[10Y - more		0		0	0		0							
Tot		0	0	0	0	0	0	0	0			0	0	0
[0 - 3M [	Ireland	1	0	1	0		1	0	0			0	0	0
[3M - 1Y [		0	0	0	0		0	92	0			0	0	0
[1Y - 2Y [		0	0	-3	0		-3	0	-12			0	0	0
[2Y - 3Y [		5	3	5	0		2	0	-7			0	0	0
[3Y - 5Y [		17	11	16	0		5	0	-18			0	16	0
[5Y - 10Y [		132	18	117	102		-3	0	22			46	-26	-20
[10Y - more		12	12	11	0		-1	0	0			0	0	0
Tot		168	45	148	102	0	1	92	-15	0		46	-26	-20
[0 - 3M [	Italy	75		-1,654	0		-1,654	0	0			0	0	0
[3M - 1Y [		2,823	0	1,739	0		1,739	3	0			0	0	0
[1Y - 2Y [		252	0	31	0		31	10	-7			0	0	0
[2Y - 3Y [		77		-818	0		-818	0	-13			0	0	0
[3Y - 5Y [		578	0	490	41		449	77	-77			7	1	-8
[5Y - 10Y [		866	0	401	596		-195	0	136			157	-63	-94
[10Y - more		368	0	126	67		59	0	3			56	-18	-38
Tot		5,039	0	315	704	0	-389	90	42	0		220	-80	-140
[0 - 3M [	Latvia	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		1					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		2					
[3Y - 5Y [		0		0	0		0		-1					
[5Y - 10Y [		1		0	0		0		-2					
[10Y - more		0		0	0		0		0					
Tot		1	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Liechtenstein	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		0					
[3Y - 5Y [		0		0	0		0		0					
[5Y - 10Y [		0		0	0		0		0					
[10Y - more		0		0	0		0		0					
Tot		0	0	0	0	0	0	0	0	0		0	0	0

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)	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)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (7) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (5)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (5)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (5)
[0 - 3M [	Lithuania	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		0					
[3Y - 5Y [		0		-2	0		-2		-3					
[5Y - 10Y [		1		0	0		0		1					
[10Y - more [		0		0	0		0		0					
Tot		1	0	-2	0	0	-2	0	-3	0		0	0	0
[0 - 3M [	Luxembourg	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		0					
[3Y - 5Y [		0		0	0		0		0					
[5Y - 10Y [		0		0	0		0		0					
[10Y - more [		0		0	0		0		0					
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Malta	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		0					
[3Y - 5Y [		0		0	0		0		0					
[5Y - 10Y [		0		0	0		0		0					
[10Y - more [		0		0	0		0		0					
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Netherlands	41	0	22	0		22	0	0			0	0	0
[3M - 1Y [		459	9	459	51		399	0	0			-3	3	0
[1Y - 2Y [		26	0	26	0		26	0	0			0	0	0
[2Y - 3Y [		102	0	90	0		90	0	2			0	0	0
[3Y - 5Y [		214	0	165	186		-21	41	0			-2	3	0
[5Y - 10Y [		1,158	0	1,154	991		163	0	-2			-65	106	-43
[10Y - more [		306	0	-202	219		-421	0	0			-4	49	-44
Tot		2,306	9	1,714	1,447	0	258	41	0	0		-74	161	-87
[0 - 3M [	Norway	1		1	0		1	0	0					
[3M - 1Y [		5	0	4	0		4	0	0					
[1Y - 2Y [		1	0	-6	0		-6	3	0					
[2Y - 3Y [		0	0	0	0		0	0	0					
[3Y - 5Y [		2	0	2	0		2	0	0					
[5Y - 10Y [		2		2	0		2	0	0					
[10Y - more [		0		0	0		0	0	0					
Tot		11	0	3	0	0	3	3	0	0		0	0	0
[0 - 3M [	Poland	73	35	73	38		0	0	0			0	0	0
[3M - 1Y [		58	0	58	58		0	0	-1			0	0	0
[1Y - 2Y [		4		4	0		4	0	1			0	0	0
[2Y - 3Y [		5		4	0		4	0	0			0	0	0
[3Y - 5Y [		7	0	7	0		7	0	2			0	0	0
[5Y - 10Y [		7		-3	0		-3	0	-4			0	0	0
[10Y - more [		1		-2	0		-2	0	0			0	0	0
Tot		155	35	141	96	0	10	0	-2	0		0	0	0
[0 - 3M [	Portugal	1		-34	0		-34	0	-4			0	0	0
[3M - 1Y [		0		-50	0		-50	0	1			0	0	0
[1Y - 2Y [		0	0	-34	0		-34	0	-7			0	0	0
[2Y - 3Y [		0		-1	0		-1	0	-11			0	0	0
[3Y - 5Y [		2	0	-4	0		-4	19	-33			0	0	0
[5Y - 10Y [		71	0	46	43		3	0	65			42	-32	-10
[10Y - more [		17	0	17	13		4	0	0			16	-10	-6
Tot		91	0	-60	56	0	-116	19	12	0		58	-42	-16
[0 - 3M [	Romania	104	39	104	61		4	0	0			0	0	0
[3M - 1Y [		139	2	139	94		43	0	0			0	0	0
[1Y - 2Y [		7	0	7	7		0	0	-1			0	0	0
[2Y - 3Y [		10	4	10	6		0	0	0			0	0	0
[3Y - 5Y [		5	0	5	5		0	0	1			0	0	0
[5Y - 10Y [		21	21	21	0		0	0	-2			0	0	0
[10Y - more [		0		0	0		0	0	0			0	0	0
Tot		286	66	286	173	0	47	0	-3	0		0	0	0

C1

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] — Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [7] (on and off balance sheet) — Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [5]
[0 - 3M [	Slovakia	0		0	0		0		0			0	0	0
[3M - 1Y [		0		0	0		0		0			0	0	0
[1Y - 2Y [		0		0	0		0		0			0	0	0
[2Y - 3Y [		0		-1	0		-1		0			0	0	0
[3Y - 5Y [		5		5	0		5		-1			0	0	0
[5Y - 10Y [		18		18	17		1		1			2	0	-2
[10Y - more [		0		-3	0		-3		0			0	0	0
Tot		23	0	19	17	0	2	0	0	0		2	0	-2
[0 - 3M [	Slovenia	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		-1					
[3Y - 5Y [		0		-1	0		-1		0					
[5Y - 10Y [		1		0	0		0		0					
[10Y - more [		0		0	0		0		0					
Tot		1	0	-1	0	0	-1	0	0	0		0	0	0
[0 - 3M [	Spain	12		-24	0		-24	0	0			0	0	0
[3M - 1Y [		78	9	42	0		33	0	1			0	0	0
[1Y - 2Y [		46		-188	0		-188	0	-3			0	0	0
[2Y - 3Y [		22		-103	0		-103	0	1			0	0	0
[3Y - 5Y [		46	0	-61	33		-94	35	-65			15	-10	-5
[5Y - 10Y [		81		-3	0		-3	0	83			0	0	0
[10Y - more [		118	0	-12	0		-12	0	0			0	0	0
Tot		403	9	-349	33	0	-391	35	16	0		15	-10	-5
[0 - 3M [	Sweden	97	94	97	0		3	0	0	0		0	0	0
[3M - 1Y [		34	0	8	0		8	1	0			0	0	0
[1Y - 2Y [		9	0	4	9		-5	9	0			0	0	0
[2Y - 3Y [		211	33	201	0		168	3	0			0	0	0
[3Y - 5Y [		81	0	-21	29		-50	43	-1			0	0	0
[5Y - 10Y [		128	59	-115	0		-174	0	-3			0	0	0
[10Y - more [		159	156	20	0		-136	0	0			0	0	0
Tot		719	342	194	38	0	-186	55	-4	0		0	0	0
[0 - 3M [	United Kingdom	2,424	2,109	2,167	61		-3	2	0	0		0	0	0
[3M - 1Y [		47	23	27	4		0	10	0	4		0	0	0
[1Y - 2Y [		1,149	4	983	336		643	0	0	0		-3	3	0
[2Y - 3Y [		805	5	323	771		-453	3	0	0		-24	25	0
[3Y - 5Y [		2,704	7	2,327	2,174		146	22	0	0		-100	110	-4
[5Y - 10Y [		9,284	9	8,846	7,275		1,562	0	0	0		-657	712	-53
[10Y - more [		9,699	1,516	8,343	2,815		4,012	0	0	6		-307	579	-272
Tot		26,112	3,673	23,016	13,436	0	5,907	38	0	10		-1,091	1,429	-329
	TOTAL EEA 30	69,037	4,787	50,318	33,950	0	11,580	2,097	108	10	1,268	-1,167	2,440	-1,264

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) Please provide a positive number if the book value is larger than the fair value of sovereign assets. Please provide a negative number if the book value is smaller than the fair value of the sovereign assets.

(4) Please provide a positive number if the book value is larger than the fair value of sovereign assets. Otherwise, 0 should be reported.

(5) 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.

(6) For Greece: please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

(7) 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 clasiification 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

Legend

(shaded)	These cells do not have to be filled in.
(yellow)	These cells contain formulas (yellow cells)
(white)	These cells have to be filled in (white cells)

Country	GB
Bank code	GB088
Bank name	OYAL BANK OF SCOTLAND GROUP p

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

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances** in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [7] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	**Memo Item** Nominal Value **Debt securities** in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [5]
[0 - 3M [	Austria	15		9	0		9	0	0			0	0	0
[3M - 1Y [		5		3	5		-2	0	0			0	0	0
[1Y - 2Y [		32		30	1		29	3	0			0	0	0
[2Y - 3Y [		12		0	0		0	0	3			0	0	0
[3Y - 5Y [		34		23	0		23	373	-7			0	0	0
[5Y - 10Y [		164		38	3		35	0	8			0	0	0
[10Y - more		271		252	270		-18	0	0			46	45	-91
Tot		533	0	355	279	0	76	375	5	0		46	45	-91
[0 - 3M [	Belgium	171		164	0		164	0	0			0	0	0
[3M - 1Y [		303	0	288	7		281	1	0			0	0	0
[1Y - 2Y [		11		-69	0		-69	0	1			0	0	0
[2Y - 3Y [		48		43	3		40	0	-1			0	0	0
[3Y - 5Y [		283	0	205	160		45	95	-2			3	16	-19
[5Y - 10Y [		763	0	341	271		70	0	8			15	22	-37
[10Y - more		420	0	308	304		4	0	0			76	42	-118
Tot		1,999	0	1,280	745	0	535	95	5	0		94	80	-174
[0 - 3M [	Bulgaria	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		0					
[3Y - 5Y [		0		0	0		0		-3					
[5Y - 10Y [		0		0	0		0		0					
[10Y - more		0		0	0		0		0					
Tot		0	0	0	0	0	0	0	-3	0		0	0	0
[0 - 3M [	Cyprus	0		0	0		0							
[3M - 1Y [		0		0	0		0							
[1Y - 2Y [		0		0	0		0							
[2Y - 3Y [		0		0	0		0							
[3Y - 5Y [		0		0	0		0							
[5Y - 10Y [		0		0	0		0							
[10Y - more		0		0	0		0							
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Czech Republic	32		32	32		0	0	0			0	0	0
[3M - 1Y [		19		19	0		19	0	0			0	0	0
[1Y - 2Y [		0		0	0		0	0	0			0	0	0
[2Y - 3Y [		7		7	7		0	58	0			0	0	0
[3Y - 5Y [		44		39	43		-4	0	0			-1	1	0
[5Y - 10Y [		90		83	72		11	0	0			3	4	-7
[10Y - more		2		2	2		0	0	0			0	0	0
Tot		194	0	182	156	0	26	58	1	0		2	5	-7
[0 - 3M [	Denmark	870	0	870	272		598	0	0					
[3M - 1Y [		1,893	0	1,893	0		1,893	0	0					
[1Y - 2Y [		0		0	0		0	0	0					
[2Y - 3Y [		0		0	0		0	0	0					
[3Y - 5Y [		0	0	0	0		0	0	2					
[5Y - 10Y [		0		0	0		0	0	-2					
[10Y - more		0		0	0		0	0	0					
Tot		2,763	0	2,763	272	0	2,491	0	-1	0		0	0	0
[0 - 3M [	Estonia	0		0	0		0							
[3M - 1Y [		0		0	0		0							
[1Y - 2Y [		0		0	0		0							
[2Y - 3Y [		0		0	0		0							
[3Y - 5Y [		0		0	0		0							
[5Y - 10Y [		0		0	0		0							
[10Y - more		0		0	0		0							
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Finland	10		10	0		10	0	0			0	0	0
[3M - 1Y [		0		0	0		0	0	0			0	0	0
[1Y - 2Y [		5		5	0		5	0	0			0	0	0
[2Y - 3Y [		0		-17	0		-17	0	0			0	0	0
[3Y - 5Y [		279	0	235	0		235	366	-2			0	0	0
[5Y - 10Y [		104	13	101	32		56	0	3			0	5	-5
[10Y - more		135	100	66	0		-34	0	0			0	0	0
Tot		533	113	400	32	0	255	366	1	0		0	5	-5

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)	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)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) — Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (7) (on and off balance sheet) — Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item — Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (5)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (5)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (5)
[0 - 3M [	France	1,718	0	1,717	0		1,717	0	0	0		0	0	0
[3M - 1Y [		2,114	4	606	22		580	1	0	0		0	0	0
[1Y - 2Y [		531	0	-532	518		-1,050	7	1	0		-15	15	0
[2Y - 3Y [		330	0	166	102		64	0	0	0		-4	4	0
[3Y - 5Y [		1,103	18	387	54		315	189	17	0		-10	10	0
[5Y - 10Y [		608	41	-137	143		-321	0	-4	0		6	18	-24
[10Y - more [		1,260	434	860	271		155	0	0	0		50	35	-85
Tot		7,665	498	3,068	1,110	0	1,460	197	15	0		27	82	-109
[0 - 3M [	Germany	38	0	5	0		5	0	0	0		0	0	0
[3M - 1Y [		2,356	0	2,126	68		2,058	1	0	0		0	1	-1
[1Y - 2Y [		486	0	186	48		138	21	-1	0		-1	3	-1
[2Y - 3Y [		897	0	689	635		54	3	9	0		-18	30	-12
[3Y - 5Y [		4,133	0	3,712	3,042		670	467	-19			-159	211	-52
[5Y - 10Y [		4,967	0	4,859	3,936		923	0	15			-266	353	-88
[10Y - more [		1,218	0	823	883		-60	0	-4			-56	122	-66
Tot		14,095	0	12,400	8,612	0	3,788	491	0	0		-500	720	-220
[0 - 3M [	Greece (6)	4	4	4	0		0	0	0	0				
[3M - 1Y [		0		0	0		0	0	0	0				
[1Y - 2Y [		8		0	0		0	0	0	0				
[2Y - 3Y [		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				
[10Y - more [		16		16	0		16	0	0	0				
Tot		28	4	20	0	0	16	0	0	0		0	0	0
[0 - 3M [	Hungary	0		0	0		0	0	0					
[3M - 1Y [		7		-4	0		-4	0	1					
[1Y - 2Y [		21		20	0		20	0	0					
[2Y - 3Y [		1		0	0		0	0	2					
[3Y - 5Y [		7		6	0		6	0	4					
[5Y - 10Y [		20		20	0		20	0	4					
[10Y - more [		0		0	0		0	0	0					
Tot		56	0	42	0	0	42	0	11	0		0	0	0
[0 - 3M [	Iceland	0		0	0		0							
[3M - 1Y [		0		0	0		0							
[1Y - 2Y [		0		0	0		0							
[2Y - 3Y [		0		0	0		0							
[3Y - 5Y [		0		0	0		0							
[5Y - 10Y [		0		0	0		0							
[10Y - more [		0		0	0		0							
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Ireland	3	3	3	0		0	0	0	0		0	0	0
[3M - 1Y [		3	0	3	0		3	2	-1	0		0	0	0
[1Y - 2Y [		4	3	4	0		1	0	0	0		0	0	0
[2Y - 3Y [		0	0	0	0		0	0	-3	0		0	0	0
[3Y - 5Y [		14	14	14	0		0	0	-29			0	0	0
[5Y - 10Y [		128	14	123	109		0	0	17			36	-13	-23
[10Y - more [		11	11	7	0		-4	0	0			0	0	0
Tot		163	45	154	109	0	0	2	-16	0		36	-13	-23
[0 - 3M [	Italy	2,388		1,887	0		1,887	0	0			0	0	0
[3M - 1Y [		198		-1,999	0		-1,999	3	-2			0	0	0
[1Y - 2Y [		246		64	0		64	0	-12			0	0	0
[2Y - 3Y [		177		-532	0		-532	0	17			0	0	0
[3Y - 5Y [		566		428	43		385	78	-91			7	0	-7
[5Y - 10Y [		566		134	214		-80	0	164			45	-7	-37
[10Y - more [		281		-80	69		-149	0	3			56	-14	-43
Tot		4,422	0	-98	326	0	-424	81	79	0		108	-21	-87
[0 - 3M [	Latvia	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		1					
[3Y - 5Y [		0		0	0		0		-4					
[5Y - 10Y [		0		0	0		0		1					
[10Y - more [		0		0	0		0		0					
Tot		0	0	0	0	0	0	0	-2	0		0	0	0

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [7] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [5]
[0 - 3M [	Liechtenstein	0		0	0		0							
[3M - 1Y [		0		0	0		0							
[1Y - 2Y [		0		0	0		0							
[2Y - 3Y [		0		0	0		0							
[3Y - 5Y [		0		0	0		0							
[5Y - 10Y [		0		0	0		0							
[10Y - more		0		0	0		0							
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Lithuania	0		0	0		0		0					
[3M - 1Y [		0		-2	0		-2		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		1		1	0		1		0					
[3Y - 5Y [		0		0	0		0		-3					
[5Y - 10Y [		3		3	0		3		1					
[10Y - more		0		0	0		0		0					
Tot		4	0	2	0	0	2	0	-2	0		0	0	0
[0 - 3M [	Luxembourg	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		0					
[3Y - 5Y [		0		0	0		0		0					
[5Y - 10Y [		0		0	0		0		0					
[10Y - more		0		0	0		0		0					
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Malta	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		0		0	0		0		0					
[3Y - 5Y [		0		0	0		0		0					
[5Y - 10Y [		0		0	0		0		0					
[10Y - more		0		0	0		0		0					
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Netherlands	7	0	6	0		6	0	0			0	0	0
[3M - 1Y [		302	3	280	40		237	0	0			-1	1	0
[1Y - 2Y [		87	0	87	0		87	0	0			0	0	0
[2Y - 3Y [		356	0	248	178		70	0	4			-4	4	0
[3Y - 5Y [		398	0	132	0		132	35	-2			0	0	0
[5Y - 10Y [		1,078	0	706	885		-179	0	-2			-65	114	-48
[10Y - more		350	0	-82	203		-285	0	0			11	42	-54
Tot		2,578	3	1,377	1,306	0	68	35	0	0		-59	161	-102
[0 - 3M [	Norway	0		0	0		0	0	0					
[3M - 1Y [		2	0	2	0		2	1	0					
[1Y - 2Y [		0	0	0	0		0	2	0					
[2Y - 3Y [		1		1	0		1	0	0					
[3Y - 5Y [		5	0	5	0		5	0	0					
[5Y - 10Y [		1		1	0		1	0	0					
[10Y - more		0		0	0		0	0	0					
Tot		9	0	9	0	0	9	2	0	0		0	0	0
[0 - 3M [	Poland	38		38	38		0	0	0			0	0	0
[3M - 1Y [		61		61	59		2	0	1			0	0	0
[1Y - 2Y [		4		-13	0		-13	0	1			0	0	0
[2Y - 3Y [		0		-8	0		-8	0	0			0	0	0
[3Y - 5Y [		66		65	0		65	0	1			0	0	0
[5Y - 10Y [		11		8	0		8	0	-3			0	0	0
[10Y - more		1		0	0		0	0	0			0	0	0
Tot		181	0	151	97	0	54	0	1	0		0	0	0
[0 - 3M [	Portugal	0		0	0		0	0	0			0	0	0
[3M - 1Y [		1		1	0		1	0	-4			0	0	0
[1Y - 2Y [		0		-18	0		-18	0	14			0	0	0
[2Y - 3Y [		0		-1	0		-1	0	4			0	0	0
[3Y - 5Y [		0		0	0		0	17	-35			0	0	0
[5Y - 10Y [		45		43	39		4	0	48			20	-12	-8
[10Y - more		19		19	16		3	0	0			15	-9	-6
Tot		65	0	44	55	0	-11	17	26	0		35	-21	-14
[0 - 3M [	Romania	65	1	65	57		7	0	0			0	0	0
[3M - 1Y [		181	0	181	163		18	0	0			0	0	0
[1Y - 2Y [		49	3	49	40		6	0	-1			0	0	0
[2Y - 3Y [		16		16	13		3	0	1			1	-1	0
[3Y - 5Y [		1	0	1	0		1	0	0			0	0	0
[5Y - 10Y [		23	19	23	0		4	0	-2			0	0	0
[10Y - more		0		0	0		0	0	0			0	0	0
Tot		335	23	335	273	0	39	0	-1	0		1	-1	0

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances** in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [7] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	**Memo Item** Nominal Value **Debt securities** in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [5]
[0 - 3M [	Slovakia	0		0	0		0	0	0			0	0	0
[3M - 1Y [		0		0	0		0	0	0			0	0	0
[1Y - 2Y [		0		0	0		0	0	0			0	0	0
[2Y - 3Y [		0		0	0		0	0	0			0	0	0
[3Y - 5Y [		20		18	18		0	4	0			1	1	-2
[5Y - 10Y [		4		-2	0		-2	0	1			0	0	0
[10Y - more		5		5	0		5	0	0			0	0	0
Tot		29	0	21	18	0	3	4	1	0		1	1	-2
[0 - 3M [	Slovenia	0		0	0		0		0					
[3M - 1Y [		0		0	0		0		0					
[1Y - 2Y [		0		0	0		0		0					
[2Y - 3Y [		1		1	0		1		-1					
[3Y - 5Y [		0		0	0		0		-1					
[5Y - 10Y [		1		0	0		0		0					
[10Y - more		0		0	0		0		0					
Tot		2	0	1	0	0	1	0	-1	0		0	0	0
[0 - 3M [	Spain	50	9	-14	0		-23	0	0			0	0	0
[3M - 1Y [		114		83	0		83	0	-2			0	0	0
[1Y - 2Y [		33		-173	0		-173	0	-10			0	0	0
[2Y - 3Y [		21		5	0		5	0	23			0	0	0
[3Y - 5Y [		59	0	20	29		-9	3	-81			19	-13	-6
[5Y - 10Y [		84		36	0		36	0	93			0	0	0
[10Y - more		61	0	-29	0		-29	0	4			0	0	0
Tot		422	9	-72	29	0	-110	3	28	0		19	-13	-6
[0 - 3M [	Sweden	83	72	83	0		11	0	0			0	0	0
[3M - 1Y [		4	0	4	0		4	0	0			0	0	0
[1Y - 2Y [		174	0	173	9		164	2	-1			0	0	0
[2Y - 3Y [		63		63	11		52	0	1			0	0	0
[3Y - 5Y [		77	19	34	28		-13	49	-1			0	0	0
[5Y - 10Y [		145	38	43	0		5	0	-3			0	0	0
[10Y - more		154	152	150	0		-2	0	0			0	0	0
Tot		700	281	550	48	0	221	51	-4	0		0	0	0
[0 - 3M [	United Kingdom	2,113	2,113	2,114	0		1	0	0	0		0	0	0
[3M - 1Y [		349	6	31	337		-312	1	0	4		-2	2	0
[1Y - 2Y [		855	2	582	541		39	0	0	0		-12	12	0
[2Y - 3Y [		632	3	526	596		-73	3	0	0		-19	21	-1
[3Y - 5Y [		2,577	5	2,380	1,942		433	1	0	0		-85	90	-3
[5Y - 10Y [		6,882	20	5,886	5,617		249	0	0	0		-666	706	-38
[10Y - more		8,521	1,514	8,145	2,855		3,776	0	0	5		-307	522	-215
Tot		21,929	3,663	19,664	11,888	0	4,113	6	0	9		-1,091	1,353	-257
	TOTAL EEA 30	**58,704**	**4,638**	**42,647**	**25,355**	**0**	**12,654**	**1,785**	**142**	**9**	**0**	**-1,281**	**2,383**	**-1,097**

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) Please provide a positive number if the book value is larger than the fair value of sovereign assets. Please provide a negative number if the book value is smaller than the fair value of the sovereign assets.

(4) Please provide a positive number if the book value is larger than the fair value of sovereign assets. Otherwise, 0 should be reported.

(5) 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.

(6) For Greece: please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

(7) 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 clasiiication 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

Legend

These cells do not have to be filled in.
These cells contains formulas (yellow cells)
These cells have to be filled in (white cells)

Country	GB
Bank code	GB088
Bank name	ROYAL BANK OF SCOTLAND GROUP plc

Composition of capital

Capital position CRD3 rules	Dec-11		Jun-12		Notes
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	64,239		67,009		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	83,520		85,502		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-17,788		-18,453		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets [(1)]	1,275		645		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-10,263	-2.0%	-8,647	-1.6%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-407		-388		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 [(2)]	-5,725	-1.1%	-4,436	-0.8%	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)	-4,131	-0.8%	-3,823	-0.7%	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)	53,976	10.3%	58,362	10.8%	
Of which: ordinary shares subscribed by government	55,900	10.6%	55,900	10.4%	Paid up ordinary shares subscribed by government
D) Other instruments eligible for meeting the buffer (+)	0		0		
Hybrids to be converted into ordinary shares by 31st of October 2012					
New CoCos issued according to EBA Common Term Sheet					
E) Other Existing government support measures (+)		0.0%		0.0%	
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	53,976	10.3%	58,362	10.8%	
G) Hybrid instruments not subscribed by government	12,060		12,222		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)	66,036	12.6%	70,585	13.1%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	525,603		538,772		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	-1,301		-1,301		The template has been pre-filled with the figures published on the EBA web site. Please, double check them and, should it be needed, change them.
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.	82		82		The template has been pre-filled with the figures published on the EBA web site. Please, double check them and, should it be needed, change them.
Sovereign capital buffer for exposures in EEA (H+I)	0		0		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	-268		-36		Please report the write-downs on sovereign exposures accounted during the fourth quarter of 2011 (Dec 2011 column) and the first half of 2012 (June 2012 column) with the limit for the total impaiments (Dec 11 + Jun 2012) of the sovereign buffer for each country
Shortfall (+) / Surplus (-) to 9% before application sovereign capital buffer	-6,672		-9,873		9%RWA-Core Tier 1 including existing government support measures.
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	-6,940		-9,909		9%RWA-(Core Tier 1 including existing government support measures-Sovereign capital buffer for exposures in EEA).
Notes and definitions					

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

Country	GB
Bank code	GB088
Bank name	OYAL BANK OF SCOTLAND GROUP p

Composition of RWA

(in million Euro)	Dec-11	Jun-12
Total RWA (see reporting table A - row 25)	525,603	538,772
RWA for credit risk	403,538	415,052
RWA Securitisation and re-securitisations	12,526	7,444
RWA Other credit risk	391,012	407,608
RWA for market risk	76,666	66,886
RWA operational risk	45,399	56,833
Transitional floors	0	0
RWA Other	0	0

Country	GB
Bank code	GB088
Bank name	OYAL BANK OF SCOTLAND GROUP p

Exposures to sovereigns (central, regional and local governments) in EEA, as of Dec 2011, mln EUR

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [7] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [5]
[0 - 3M [	Austria	0	0	-1	0	0	-1	0	0			0	0	0
[3M - 1Y [	Austria	23	0	20	6	0	14	0	0			0	0	0
[1Y - 2Y [	Austria	16	0	-17	1	0	-18	10	0			0	0	0
[2Y - 3Y [	Austria	22	0	-69	0	0	-69	0	3			0	0	0
[3Y - 5Y [	Austria	93	0	92	0	0	92	527	-8			0	0	0
[5Y - 10Y [	Austria	111	0	-122	4	0	-126	0	13			0	0	0
[10Y - more	Austria	330	0	365	322	0	43	0	0			53	44	-97
Tot	Austria	595	0	268	333	0	-65	537	8	0		53	44	-97
[0 - 3M [	Belgium	24	0	-17	8	0	-25	0	0			0	0	0
[3M - 1Y [	Belgium	16	0	-101	0	0	-101	0	0			0	0	0
[1Y - 2Y [	Belgium	29	0	-42	0	0	-42	2	1			0	0	0
[2Y - 3Y [	Belgium	55	0	-10	0	0	-10	0	2			0	0	0
[3Y - 5Y [	Belgium	90	0	-60	8	0	-68	104	-10			0	0	0
[5Y - 10Y [	Belgium	1,019	0	723	506	0	217	0	19			43	17	-60
[10Y - more	Belgium	384	0	257	365	0	-108	0	0			96	29	-125
Tot	Belgium	1,616	0	752	888	0	-136	106	11	0		139	45	-184
[0 - 3M [	Bulgaria	0	0	0	0	0	0			0				
[3M - 1Y [	Bulgaria	0	0	0	0	0	0			0				
[1Y - 2Y [	Bulgaria	0	0	0	0	0	0			0				
[2Y - 3Y [	Bulgaria	0	0	0	0	0	0			0				
[3Y - 5Y [	Bulgaria	0	0	0	0	0	0			-4				
[5Y - 10Y [	Bulgaria	0	0	0	0	0	0			2				
[10Y - more	Bulgaria	0	0	0	0	0	0			0				
Tot	Bulgaria	0	0	0	0	0	0	0	-2	0		0	0	0
[0 - 3M [	Cyprus	0	0	0	0	0	0			0				
[3M - 1Y [	Cyprus	0	0	0	0	0	0			0				
[1Y - 2Y [	Cyprus	0	0	0	0	0	0			0				
[2Y - 3Y [	Cyprus	0	0	0	0	0	0			0				
[3Y - 5Y [	Cyprus	0	0	0	0	0	0			0				
[5Y - 10Y [	Cyprus	0	0	0	0	0	0			0				
[10Y - more	Cyprus	0	0	0	0	0	0			0				
Tot	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Czech Republic	0	0	0	0	0	0	0	0			0	0	0
[3M - 1Y [	Czech Republic	117	0	117	12	0	105	0	0			0	0	0
[1Y - 2Y [	Czech Republic	1	0	1	0	0	1	0	0			0	0	0
[2Y - 3Y [	Czech Republic	1	0	1	0	0	1	4	1			0	0	0
[3Y - 5Y [	Czech Republic	65	0	65	55	0	10	78	0			0	0	0
[5Y - 10Y [	Czech Republic	69	0	61	65	0	-4	0	0			7	1	-7
[10Y - more	Czech Republic	10	0	6	2	0	4	0	0			0	0	0
Tot	Czech Republic	263	0	251	134	0	117	82	0	0		7	1	-7
[0 - 3M [	Denmark	1,474	0	1,470	504	0	966	0	0			0	0	0
[3M - 1Y [	Denmark	397	0	401	0	0	401	0	0			0	0	0
[1Y - 2Y [	Denmark	0	0	0	0	0	0	0	0			0	0	0
[2Y - 3Y [	Denmark	0	0	0	0	0	0	0	-1			0	0	0
[3Y - 5Y [	Denmark	0	0	0	0	0	0	0	3			0	0	0
[5Y - 10Y [	Denmark	0	0	0	0	0	0	0	-4			0	0	0
[10Y - more	Denmark	0	0	0	0	0	0	0	0			0	0	0
Tot	Denmark	1,871	0	1,871	504	0	1,367	0	-1	0		0	0	0
[0 - 3M [	Estonia	0	0	0	0	0	0	0	0					
[3M - 1Y [	Estonia	0	0	0	0	0	0	0	0					
[1Y - 2Y [	Estonia	0	0	0	0	0	0	0	0					
[2Y - 3Y [	Estonia	0	0	0	0	0	0	0	0					
[3Y - 5Y [	Estonia	0	0	0	0	0	0	0	0					
[5Y - 10Y [	Estonia	0	0	0	0	0	0	0	0					
[10Y - more	Estonia	0	0	0	0	0	0	0	0					
Tot	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Finland	1	0	1	0	0	1	0	0	0		0	0	0
[3M - 1Y [	Finland	0	0	-5	0	0	-5	0	0	0		0	0	0
[1Y - 2Y [	Finland	0	0	-4	0	0	-4	0	0	0		0	0	0
[2Y - 3Y [	Finland	0	0	74	0	0	74	0	0	0		0	0	0
[3Y - 5Y [	Finland	25	0	-87	0	0	-87	396	-3	0		0	0	0
[5Y - 10Y [	Finland	279	11	260	38	0	211	0	4	0		1	5	-6
[10Y - more	Finland	141	134	141	0	0	7	0	0	0		0	0	0
Tot	Finland	446	145	381	38	0	198	396	0	0		1	5	-6
[0 - 3M [	France	265	0	51	0	0	51	0	0	0		0	0	0
[3M - 1Y [	France	7,810	0	6,650	262	0	6,388	7	-1	0		0	2	-2
[1Y - 2Y [	France	704	0	-3,143	594	0	-3,736	12	1	0		-10	24	-14
[2Y - 3Y [	France	1,293	0	966	1,261	0	-295	0	-1	0		-22	40	-18
[3Y - 5Y [	France	1,798	0	1,177	346	0	831	408	34	0		-16	16	0
[5Y - 10Y [	France	1,105	43	935	389	0	503	0	6	0		4	22	-25
[10Y - more	France	1,194	533	743	318	0	-108	0	0	0		60	31	-91
Tot	France	14,168	576	7,380	3,170	0	3,635	427	39	0		17	134	-151

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [7] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [5]
[0 - 3M [	Germany	2,861	0	2,696	573	0	2,123	1	0	0		1	0	-2
[3M - 1Y [		419	0	403	265	0	139	13	0	0		-2	5	-2
[1Y - 2Y [		1,234	0	917	1,140	0	-223	31	0	0		-1	41	-40
[2Y - 3Y [		2,162	0	2,054	2,008	0	47	15	7	0		-56	114	-57
[3Y - 5Y [		4,647	0	3,808	3,442	0	366	447	-15	0		-180	225	-45
[5Y - 10Y [		5,970	0	5,573	5,490	0	83	0	22	0		-231	348	-116
[10Y - more		2,066	0	1,413	1,490	0	-78	0	-4	0		-157	244	-87
Tot		19,361	0	16,865	14,408	0	2,457	507	10	0		-626	977	-351
[0 - 3M [	Greece (6)	1,528	9	1,528	1,518	0	1	0	0	0		0	0	0
[3M - 1Y [		13	0	13	0	0	13	0	-61	0		0	0	0
[1Y - 2Y [		16	0	12	0	0	12	0	19	0		0	0	0
[2Y - 3Y [		65	0	65	0	0	65	0	83	0		0	0	0
[3Y - 5Y [		22	0	22	16	0	6	0	-83	0		0	0	0
[5Y - 10Y [		235	0	235	229	0	6	0	39	0		0	0	0
[10Y - more		145	0	142	129	0	13	0	0	0		0	0	0
Tot		2,022	9	2,016	1,892	0	116	0	-2	0	1,518	0	0	0
[0 - 3M [	Hungary	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		1	0	1	0	0	1	0	-2	0				
[1Y - 2Y [		7	0	7	0	0	7	0	-1	0				
[2Y - 3Y [		11	0	11	0	0	11	9	3	0				
[3Y - 5Y [		0	0	-1	0	0	-1	0	15	0				
[5Y - 10Y [		6	0	0	0	0	0	0	-2	0				
[10Y - more		1	0	0	0	0	0	0	0	0				
Tot		26	0	18	0	0	18	9	13	0		0	0	0
[0 - 3M [	Iceland	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	0	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Ireland	1	0	1	0	0	1	0	0	0		0	0	0
[3M - 1Y [		0	0	0	0	0	0	110	-1	0		0	0	0
[1Y - 2Y [		0	0	-4	0	0	-4	0	-14	0		0	0	0
[2Y - 3Y [		6	4	6	0	0	2	0	-8	0		0	0	0
[3Y - 5Y [		21	14	20	0	0	6	0	-22	0		0	0	0
[5Y - 10Y [		158	22	140	122	0	-4	0	26	0		55	-31	-24
[10Y - more		14	14	13	0	0	-1	0	0	0		0	0	0
Tot		201	54	177	122	0	1	110	-18	0		55	-31	-24
[0 - 3M [	Italy	90	0	-1,980	0	0	-1,980	0	0	0		0	0	0
[3M - 1Y [		3,380	0	2,082	0	0	2,082	4	0	0		0	0	0
[1Y - 2Y [		302	0	37	0	0	37	12	-8	0		0	0	0
[2Y - 3Y [		92	0	-979	0	0	-979	0	-16	0		0	0	0
[3Y - 5Y [		692	0	587	49	0	538	92	-92	0		8	1	-10
[5Y - 10Y [		1,037	0	480	714	0	-233	0	163	0		188	-75	-113
[10Y - more		441	0	151	80	0	71	0	3	0		67	-22	-45
Tot		6,033	0	377	843	0	-466	108	50	0		263	-96	-168
[0 - 3M [	Latvia	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	1	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	3	0				
[3Y - 5Y [		0	0	0	0	0	0	0	-1	0				
[5Y - 10Y [		1	0	0	0	0	0	0	-3	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		1	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Liechtenstein	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	0	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	0	0		0	0	0

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [7] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [5]
[0 - 3M [	Lithuania	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	-1	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	-2	0	0	-2	0	-3	0				
[5Y - 10Y [		1	0	0	0	0	0	0	1	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		1	0	-2	0	0	-2	0	-3	0		0	0	0
[0 - 3M [	Luxembourg	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	0	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Malta	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	0	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Netherlands	49	0	26	0	0	26	0	0	0		0	0	0
[3M - 1Y [		549	10	549	61	0	478	0	0	0		-4	4	0
[1Y - 2Y [		31	0	31	0	0	31	0	0	0		0	0	0
[2Y - 3Y [		122	0	108	0	0	108	0	2	0		0	0	0
[3Y - 5Y [		256	0	198	223	0	-25	49	0	0		-2	4	0
[5Y - 10Y [		1,386	0	1,382	1,186	0	195	0	-2	0		-78	127	-51
[10Y - more		366	0	-242	262	0	-504	0	0	0		-5	59	-53
Tot		2,761	10	2,052	1,732	0	309	49	0	0		-89	193	-104
[0 - 3M [	Norway	1	0	1	0	0	1	0	0	0				
[3M - 1Y [		6	0	5	0	0	5	0	0	0				
[1Y - 2Y [		1	0	-7	0	0	-7	3	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		2	0	2	0	0	2	0	0	0				
[5Y - 10Y [		2	0	2	0	0	2	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		13	0	4	0	0	4	3	0	0		0	0	0
[0 - 3M [	Poland	88	42	88	45	0	0	0	0	0		0	0	0
[3M - 1Y [		69	0	69	69	0	0	0	-1	0		0	0	0
[1Y - 2Y [		5	0	5	0	0	5	0	1	0		0	0	0
[2Y - 3Y [		6	0	5	0	0	5	0	0	0		0	0	0
[3Y - 5Y [		8	0	8	0	0	8	0	2	0		0	0	0
[5Y - 10Y [		8	0	-4	0	0	-4	0	-4	0		0	0	0
[10Y - more		1	0	-2	0	0	-2	0	0	0		0	0	0
Tot		186	42	169	115	0	12	0	-2	0		0	0	0
[0 - 3M [	Portugal	1	0	-41	0	0	-41	0	-4	0		0	0	0
[3M - 1Y [		0	0	-60	0	0	-60	0	2	0		0	0	0
[1Y - 2Y [		0	0	-41	0	0	-41	0	-8	0		0	0	0
[2Y - 3Y [		0	0	-1	0	0	-1	0	-13	0		0	0	0
[3Y - 5Y [		2	0	-5	0	0	-5	23	-39	0		0	0	0
[5Y - 10Y [		85	0	55	51	0	4	0	77	0		50	-38	-12
[10Y - more		20	0	20	16	0	5	0	0	0		19	-12	-7
Tot		109	0	-72	67	0	-139	23	14	0		69	-50	-19
[0 - 3M [	Romania	124	46	124	73	0	5	0	0	0		0	0	0
[3M - 1Y [		167	3	167	113	0	51	0	0	0		0	0	0
[1Y - 2Y [		8	0	8	8	0	0	0	-1	0		0	0	0
[2Y - 3Y [		12	5	12	7	0	0	0	0	0		0	0	0
[3Y - 5Y [		6	0	6	6	0	0	0	1	0		0	0	0
[5Y - 10Y [		25	25	25	0	0	0	0	-3	0		0	0	0
[10Y - more		0	0	0	0	0	0	0	0	0		0	0	0
Tot		342	79	342	207	0	56	0	-3	0		0	0	0

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)	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)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (7) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (5)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (5)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (5)
[0 - 3M [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [		0	0	-1	0	0	-1	0	0	0		0	0	0
[3Y - 5Y [		6	0	6	0	0	6	0	-1	0		0	0	0
[5Y - 10Y [		22	0	22	20	0	1	0	2	0		2	0	-2
[10Y - more		0	0	-4	0	0	-4	0	0	0		0	0	0
Tot		28	0	23	20	0	2	0	0	0		2	0	-2
[0 - 3M [	Slovenia	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	1	0				
[2Y - 3Y [		0	0	0	0	0	0	0	-1	0				
[3Y - 5Y [		0	0	-1	0	0	-1	0	0	0				
[5Y - 10Y [		1	0	0	0	0	0	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		1	0	-1	0	0	-1	0	-1	0		0	0	0
[0 - 3M [	Spain	14	0	-29	0	0	-29	0	0	0		0	0	0
[3M - 1Y [		94	11	51	0	0	40	0	1	0		0	0	0
[1Y - 2Y [		55	0	-225	0	0	-225	0	-4	0		0	0	0
[2Y - 3Y [		26	0	-123	0	0	-123	0	1	0		0	0	0
[3Y - 5Y [		55	0	-73	40	0	-113	42	-78	0		18	-12	-6
[5Y - 10Y [		97	0	-4	0	0	-4	0	99	0		0	0	0
[10Y - more		141	0	-14	0	0	-14	0	0	0		0	0	0
Tot		483	11	-417	40	0	-468	42	19	0		18	-12	-6
[0 - 3M [	Sweden	116	112	116	0	0	4	0	0	0		0	0	0
[3M - 1Y [		41	0	10	0	0	10	1	0	0		0	0	0
[1Y - 2Y [		11	0	5	11	0	-6	10	0	0		0	0	0
[2Y - 3Y [		252	39	240	0	0	201	3	0	0		0	0	0
[3Y - 5Y [		97	0	-25	35	0	-60	52	-1	0		-1	-1	0
[5Y - 10Y [		153	70	-138	0	0	-208	0	-4	0		0	0	0
[10Y - more		191	187	24	0	0	-163	0	0	0		0	0	0
Tot		860	409	232	45	0	-223	66	-5	0		0	0	0
[0 - 3M [	United Kingdom	2,903	2,525	2,595	73	0	-4	3	0	0		0	0	0
[3M - 1Y [		56	27	32	5	0	0	12	0	5		0	0	0
[1Y - 2Y [		1,375	4	1,176	402	0	770	0	0	0		-4	4	0
[2Y - 3Y [		964	6	387	923	0	-542	4	0	0		-29	30	0
[3Y - 5Y [		3,238	9	2,786	2,603	0	175	26	0	0		-120	132	-5
[5Y - 10Y [		11,114	11	10,590	8,709	0	1,870	0	0	0		-787	852	-63
[10Y - more		11,611	1,815	9,988	3,370	0	4,803	0	0	7		-368	693	-326
Tot		31,261	4,397	27,554	16,085	0	7,072	45	0	12		-1,306	1,711	-394
	TOTAL EEA 30	82,649	5,731	60,239	40,644	0	13,863	2,510	130	12	1,518	-1,396	2,921	-1,513

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) Please provide a positive number if the book value is larger than the fair value of sovereign assets. Please provide a negative number if the book value is smaller than the fair value of the sovereign assets.

(4) Please provide a positive number if the book value is larger than the fair value of sovereign assets. Otherwise, 0 should be reported.

(5) 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.

(6) For Greece: please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

(7) 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 clasiification 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

Legend

	These cells do not have to be filled in.
	These cells contain formulas (yellow cells)
	These cells have to be filled in (white cells)

Country	GB
Bank code	GB088
Bank name	OYAL BANK OF SCOTLAND GROUP p

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

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)	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)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (7) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (5)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (5)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (5)
[0 - 3M [	Austria	19	0	11	0	0	11	0	0	0		0	0	0
[3M - 1Y [		6	0	4	6	0	-2	0	0	0		0	0	0
[1Y - 2Y [		40	0	37	1	0	36	4	0	0		0	0	0
[2Y - 3Y [		15	0	0	0	0	0	0	4	0		0	0	0
[3Y - 5Y [		42	0	29	0	0	29	462	-9	0		0	0	0
[5Y - 10Y [		203	0	47	4	0	43	0	11	0		0	0	0
[10Y - more		336	0	312	335	0	-22	0	0	0		57	56	-113
Tot		661	0	440	346	0	94	465	6	0		57	56	-113
[0 - 3M [	Belgium	212	0	203	0	0	203	0	0	0		0	0	0
[3M - 1Y [		376	0	357	9	0	348	1	0	0		0	0	0
[1Y - 2Y [		14	0	-86	0	0	-86	0	1	0		0	0	0
[2Y - 3Y [		59	0	53	4	0	50	0	-2	0		0	0	0
[3Y - 5Y [		351	0	254	198	0	56	117	-3	0		4	20	-24
[5Y - 10Y [		946	0	423	336	0	87	0	10	0		19	27	-46
[10Y - more		521	0	382	377	0	5	0	0	0		94	52	-146
Tot		2,478	0	1,587	923	0	663	118	6	0		117	99	-216
[0 - 3M [	Bulgaria	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0			0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	-4	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	-3	0		0	0	0
[0 - 3M [	Cyprus	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	0	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Czech Republic	40	0	40	40	0	0	0	0	0		0	0	0
[3M - 1Y [		24	0	24	0	0	24	0	0	0		0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [		9	0	9	9	0	0	72	0	0		0	0	0
[3Y - 5Y [		55	0	48	53	0	-5	0	0	0		-2	2	0
[5Y - 10Y [		112	0	103	89	0	14	0	0	0		5	6	-11
[10Y - more		2	0	2	2	0	0	0	0	0		0	0	0
Tot		240	0	226	193	0	32	72	1	0		3	8	-11
[0 - 3M [	Denmark	1,078	0	1,078	337	0	741	0	0	0				
[3M - 1Y [		2,346	0	2,346	0	0	2,346	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	2	0				
[5Y - 10Y [		0	0	0	0	0	0	0	-3	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		3,425	0	3,425	337	0	3,088	0	-1	0		0	0	0
[0 - 3M [	Estonia	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	0	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Finland	12	0	12	0	0	12	0	0	0		0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [		6	0	6	0	0	6	0	0	0		0	0	0
[2Y - 3Y [		0	0	-21	0	0	-21	0	0	0		0	0	0
[3Y - 5Y [		346	0	291	0	0	291	454	-3	0		0	0	0
[5Y - 10Y [		129	16	125	40	0	69	0	4	0		0	6	-6
[10Y - more		167	124	82	0	0	-42	0	0	0		0	0	0
Tot		661	140	496	40	0	316	454	1	0		0	6	-6

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)	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)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (7) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (5)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (5)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (5)
[0 - 3M [	France	2,129	0	2,128	0	0	2,128	0	0	0		0	0	0
[3M - 1Y [		2,620	5	751	27	0	719	1	1	0		0	0	0
[1Y - 2Y [		658	0	-659	642	0	-1,301	9	1	0		-19	19	0
[2Y - 3Y [		409	0	206	126	0	79	0	0	0		-5	5	0
[3Y - 5Y [		1,367	22	480	67	0	390	234	22	0		-12	12	0
[5Y - 10Y [		754	51	-170	177	0	-398	0	-5	0		7	22	-30
[10Y - more		1,562	538	1,066	336	0	192	0	0	0		62	43	-105
Tot		9,500	617	3,802	1,376	0	1,810	244	19	0		33	102	-135
[0 - 3M [	Germany	47	0	6	0	0	6	0	0	0		0	0	0
[3M - 1Y [		2,920	0	2,635	84	0	2,551	1	0	0		0	1	-1
[1Y - 2Y [		602	0	231	59	0	171	26	-1	0		-1	4	-1
[2Y - 3Y [		1,112	0	854	787	0	67	3	11	0		-22	37	-15
[3Y - 5Y [		5,123	0	4,601	3,770	0	830	579	-24	0		-197	262	-64
[5Y - 10Y [		6,156	0	6,023	4,879	0	1,144	0	19	0		-330	438	-109
[10Y - more		1,510	0	1,020	1,094	0	-74	0	-5	0		-69	151	-82
Tot		17,470	0	15,369	10,674	0	4,695	609	0	0		-620	892	-273
[0 - 3M [	Greece (6)	4	4	4	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		10	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	0	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more		20	0	20	0	0	20	0	0	0				
Tot		34	4	24	0	0	20	0	0	0		0	0	0
[0 - 3M [	Hungary	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		9	0	-5	0	0	-5	0	1	0				
[1Y - 2Y [		26	0	25	0	0	25	0	0	0				
[2Y - 3Y [		1	0	0	0	0	0	0	2	0				
[3Y - 5Y [		9	0	7	0	0	7	0	5	0				
[5Y - 10Y [		25	0	25	0	0	25	0	5	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		69	0	52	0	0	52	0	13	0		0	0	0
[0 - 3M [	Iceland	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	0	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Ireland	3	3	3	0	0	0	0	0	0		0	0	0
[3M - 1Y [		4	0	4	0	0	4	2	-1	0		0	0	0
[1Y - 2Y [		5	4	5	0	0	1	0	0	0		0	0	0
[2Y - 3Y [		0	0	0	0	0	0	0	-3	0		0	0	0
[3Y - 5Y [		17	17	17	0	0	0	0	-36	0		0	0	0
[5Y - 10Y [		158	17	152	135	0	0	0	21	0		45	-16	-29
[10Y - more		14	14	9	0	0	-5	0	0	0		0	0	0
Tot		201	55	190	135	0	0	2	-19	0		45	-16	-29
[0 - 3M [	Italy	2,960	0	2,339	0	0	2,339	0	0	0		0	0	0
[3M - 1Y [		245	0	-2,478	0	0	-2,478	4	-3	0		0	0	0
[1Y - 2Y [		305	0	79	0	0	79	0	-15	0		0	0	0
[2Y - 3Y [		219	0	-659	0	0	-659	0	21	0		0	0	0
[3Y - 5Y [		702	0	530	53	0	477	97	-112	0		9	0	-9
[5Y - 10Y [		702	0	166	265	0	-99	0	203	0		56	-9	-46
[10Y - more		348	0	-99	86	0	-185	0	3	0		69	-17	-53
Tot		5,481	0	-121	404	0	-526	100	98	0		134	-26	-108
[0 - 3M [	Latvia	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	2	0				
[3Y - 5Y [		0	0	0	0	0	0	0	-5	0				
[5Y - 10Y [		0	0	0	0	0	0	0	1	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	-2	0		0	0	0

Residual Maturity	Country/Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [7] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [5]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [5]
[0 - 3M [	Liechtenstein	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	0	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more [		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Lithuania	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	-2	0	0	-2	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		1	0	1	0	0	1	0	-1	0				
[3Y - 5Y [		0	0	0	0	0	0	0	-3	0				
[5Y - 10Y [		4	0	4	0	0	4	0	1	0				
[10Y - more [		0	0	0	0	0	0	0	0	0				
Tot		5	0	2	0	0	2	0	-3	0		0	0	0
[0 - 3M [	Luxembourg	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		0	0	0	0	0	0	0	0	0				
[3Y - 5Y [		0	0	0	0	0	0	0	0	0				
[5Y - 10Y [		0	0	0	0	0	0	0	0	0				
[10Y - more [		0	0	0	0	0	0	0	0	0				
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Malta	0	0	0	0	0	0							
[3M - 1Y [		0	0	0	0	0	0							
[1Y - 2Y [		0	0	0	0	0	0							
[2Y - 3Y [		0	0	0	0	0	0							
[3Y - 5Y [		0	0	0	0	0	0							
[5Y - 10Y [		0	0	0	0	0	0							
[10Y - more [		0	0	0	0	0	0							
Tot		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [	Netherlands	9	0	7	0	0	7	0	0	0		0	0	0
[3M - 1Y [		375	4	347	50	0	294	0	0	0		-1	1	0
[1Y - 2Y [		108	0	108	0	0	108	0	0	0		0	0	0
[2Y - 3Y [		441	0	307	221	0	87	0	5	0		-5	5	0
[3Y - 5Y [		493	0	164	0	0	164	44	-3	0		0	0	0
[5Y - 10Y [		1,336	0	875	1,097	0	-222	0	-2	0		-81	141	-59
[10Y - more [		434	0	-102	252	0	-353	0	0	0		14	52	-67
Tot		3,196	4	1,707	1,619	0	84	44	-1	0		-73	200	-126
[0 - 3M [	Norway	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		2	0	2	0	0	2	1	0	0				
[1Y - 2Y [		0	0	0	0	0	0	2	0	0				
[2Y - 3Y [		1	0	1	0	0	1	0	0	0				
[3Y - 5Y [		6	0	6	0	0	6	0	0	0				
[5Y - 10Y [		1	0	1	0	0	1	0	0	0				
[10Y - more [		0	0	0	0	0	0	0	0	0				
Tot		11	0	11	0	0	11	3	0	0		0	0	0
[0 - 3M [	Poland	47	0	47	47	0	0	0	1	0		0	0	0
[3M - 1Y [		76	0	76	73	0	2	0	1	0		0	0	0
[1Y - 2Y [		5	0	-16	0	0	-16	0	2	0		0	0	0
[2Y - 3Y [		0	0	-10	0	0	-10	0	0	0		0	0	0
[3Y - 5Y [		82	0	81	0	0	81	0	1	0		0	0	0
[5Y - 10Y [		14	0	10	0	0	10	0	-3	0		0	0	0
[10Y - more [		1	0	0	0	0	0	0	0	0		0	0	0
Tot		224	0	187	120	0	67	0	1	0		0	0	0
[0 - 3M [	Portugal	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [		1	0	1	0	0	1	0	-5	0		0	0	0
[1Y - 2Y [		0	0	-22	0	0	-22	0	17	0		0	0	0
[2Y - 3Y [		0	0	-1	0	0	-1	0	5	0		0	0	0
[3Y - 5Y [		0	0	0	0	0	0	22	-43	0		0	0	0
[5Y - 10Y [		56	0	53	48	0	5	0	59	0		25	-15	-10
[10Y - more [		24	0	24	20	0	4	0	0	0		19	-11	-7
Tot		81	0	55	68	0	-14	22	33	0		43	-26	-17
[0 - 3M [	Romania	81	1	81	71	0	9	0	0	0		0	0	0
[3M - 1Y [		224	0	224	202	0	22	0	-1	0		0	0	0
[1Y - 2Y [		61	4	61	50	0	7	0	-1	0		0	0	0
[2Y - 3Y [		20	0	20	16	0	4	0	2	0		1	-1	0
[3Y - 5Y [		1	0	1	0	0	1	0	0	0		0	0	0
[5Y - 10Y [		28	23	28	0	0	5	0	-2	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Tot		415	29	415	338	0	48	0	-2	0		1	-1	0

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[0 - 3M [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [		25	0	22	22	0	0	5	0	0		1	1	-2
[5Y - 10Y [		5	0	-2	0	0	-2	0	1	0		0	0	0
[10Y - more		6	0	6	0	0	6	0	0	0		0	0	0
Tot		36	0	26	22	0	4	5	1	0		1	1	-2
[0 - 3M [	Slovenia	0	0	0	0	0	0	0	0	0				
[3M - 1Y [		0	0	0	0	0	0	0	0	0				
[1Y - 2Y [		0	0	0	0	0	0	0	0	0				
[2Y - 3Y [		1	0	1	0	0	1	0	-1	0				
[3Y - 5Y [		0	0	0	0	0	0	0	-1	0				
[5Y - 10Y [		1	0	0	0	0	0	0	0	0				
[10Y - more		0	0	0	0	0	0	0	0	0				
Tot		2	0	1	0	0	1	0	-1	0		0	0	0
[0 - 3M [	Spain	62	11	-17	0	0	-29	0	0	0		0	0	0
[3M - 1Y [		141	0	103	0	0	103	0	-3	0		0	0	0
[1Y - 2Y [		41	0	-214	0	0	-214	0	-12	0		0	0	0
[2Y - 3Y [		26	0	6	0	0	6	0	29	0		0	0	0
[3Y - 5Y [		73	0	25	36	0	-11	3	-100	0		24	-16	-7
[5Y - 10Y [		104	0	45	0	0	45	0	115	0		0	0	0
[10Y - more		76	0	-36	0	0	-36	0	5	0		0	0	0
Tot		523	11	-89	36	0	-136	3	34	0		24	-16	-7
[0 - 3M [	Sweden	103	89	103	0	0	14	0	0	0		0	0	0
[3M - 1Y [		5	0	5	0	0	5	0	0	0		0	0	0
[1Y - 2Y [		216	0	214	11	0	203	3	-1	0		0	0	0
[2Y - 3Y [		78	0	78	14	0	64	0	1	0		0	0	0
[3Y - 5Y [		95	23	42	35	0	-16	60	-2	0		0	0	0
[5Y - 10Y [		179	47	53	0	0	6	0	-3	0		0	0	0
[10Y - more		191	189	186	0	0	-2	0	0	0		0	0	0
Tot		867	348	681	59	0	274	63	-5	0		0	0	0
[0 - 3M [	United Kingdom	2,619	2,619	2,620	0	0	1	0	0	0		0	0	0
[3M - 1Y [		432	7	38	418	0	-387	2	0	6		-2	2	0
[1Y - 2Y [		1,060	3	722	671	0	48	0	0	0		-15	15	0
[2Y - 3Y [		784	4	652	739	0	-90	4	0	0		-24	26	-1
[3Y - 5Y [		3,194	6	2,950	2,407	0	537	1	0	0		-105	112	-4
[5Y - 10Y [		8,530	25	7,295	6,962	0	309	0	0	0		-825	875	-47
[10Y - more		10,561	1,876	10,095	3,539	0	4,680	0	0	6		-381	647	-266
Tot		27,180	4,540	24,373	14,735	0	5,098	7	0	11		-1,352	1,677	-319
	TOTAL EEA 30	72,761	5,748	52,860	31,427	0	15,684	2,213	176	12	0	-1,588	2,955	-1,362

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) Please provide a positive number if the book value is larger than the fair value of sovereign assets. Please provide a negative number if the book value is smaller than the fair value of the sovereign assets.

(4) Please provide a positive number if the book value is larger than the fair value of sovereign assets. Otherwise, 0 should be reported.

(5) 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.

(6) For Greece: please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

(7) 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 clasiification 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

Legend

(shaded cells)	These cells do not have to be filled in.
(yellow cells)	These cells contains formulas (yellow cells)
(white cells)	These cells have to be filled in (white cells)