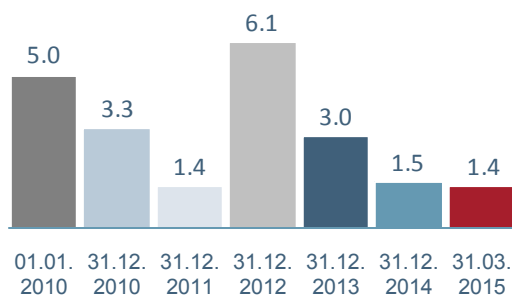


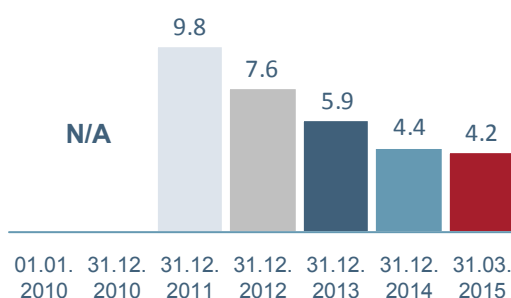
Banking book 2010 to 2015: Wind-up spread also over difficult segments

Notional volume in EUR billion (exchange rates as at 31 December 2011)

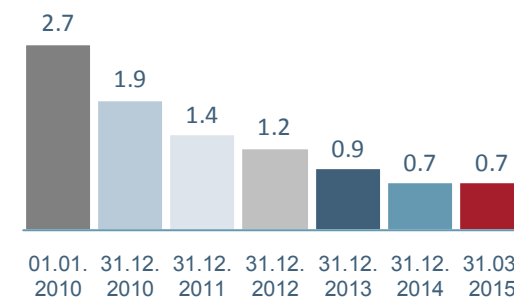
Industrials



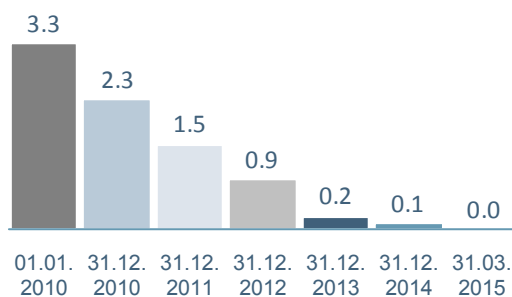
Energy (refill)



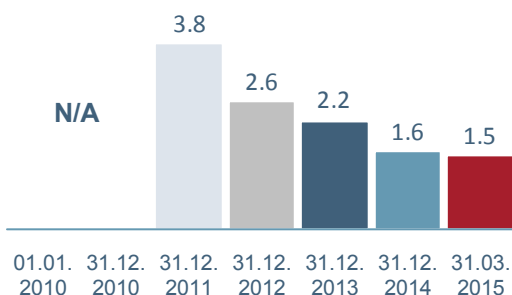
Aviation



Leverage Finance



Infrastructure – Project Finance



- ▲ The EAA has acquired a broadly diversified portfolio. In order to manage the wind-up process in the best possible way, loan and securities holdings are currently divided into 20 segments.
- ▲ The riskier exposures in the Leverage Finance segment – comprising financings for companies with a high level of indebtedness – have now been wound up almost in full.
- ▲ The wind-up in the Energy segment, most of which consists of complex project finance, has also reached around 55 percent. Most of this portfolio was not transferred to the EAA until the refill.
- ▲ The Financial Institutions and Industrials segments primarily pool bank bonds and traditional loans to companies. They have contracted by more than three-quarters from their highest levels.
- ▲ The Project Finance – Infrastructure segment has been reduced to less than half of its initial volume primarily due to early pre-payments.