

As of 1/1/2011

	<i>Govs</i>	<i>Corporate</i>	<i>Totale assets</i>	<i>Liabilities</i>	<i>Capital</i>
<i>Italy</i>	50	50	100	90	10
<i>France</i>	50	50	100	90	10
<i>Germany</i>	50	50	100	90	10

As of 30/11/2011 (Swap + Liquidity)

	<i>Govs</i>	<i>Corporate</i>	<i>Totale assets</i>	<i>Liabilities</i>	<i>Capital</i>	<i>Change in capital</i>
<i>Italy</i>	42,75	49,50	92,25	91,35	0,90	-91,00%
<i>France</i>	48,25	49,50	97,75	91,35	6,40	-36,00%
<i>Germany</i>	52,00	49,50	101,5	91,35	10,15	1,50%

As of 30/11/2011 (Counter Cyclical Premium)

	<i>Govs</i>	<i>Corporate</i>	<i>Totale assets</i>	<i>Liabilities</i>	<i>Capital</i>	<i>Change in capital</i>
<i>Italy</i>	42,75	49,50	92,25	85,05	7,20	-28,00%
<i>France</i>	48,25	49,50	97,75	85,05	12,70	27,00%
<i>Germany</i>	52,00	49,50	101,50	85,05	16,45	64,50%