

Annex: Table showing bank-by-bank results of the EBA capitalisation exercise

Name of bank	Core tier 1 capital (€ million or %) ⁽¹⁾			Risk-weighted assets (€ million or %)			Core tier 1 ratio (% or percentage points)			Sovereign capital buffer for EEA sovereign exposures (€ million) (fixed as at 30 Sep 2011)	Write-downs on sovereign exposures (€ million) (since 30 Sep 2011) ⁽²⁾	Core tier 1 ratio after taking into account the sovereign capital buffer and additional write- downs on sovereign exposures (% or percentage points)		
	Sep-11	Jun-12	Change	Sep-11	Jun-12	Change	Sep-11	Jun-12	Change			Sep-11	Jun-12	Change
Bayerische Landesbank	11,599	11,518	-0.7%	115,989	111,775	-3.6%	10.0%	10.3%	0.3	0	0	10.0%	10.3%	0.3
Commerzbank AG	22,690	25,645	13.0%	256,476	210,150	-18.1%	8.8%	12.2%	3.4	4,911	-942	6.9%	10.3%	3.4
Deka Bank	2,547	2,755	8.2%	26,562	23,634	-11.0%	9.6%	11.7%	2.1	0	0	9.6%	11.7%	2.1
Deutsche Bank AG	35,081	38,107	8.6%	421,467	372,908	-11.5%	8.3%	10.2%	1.9	388	0	8.2%	10.1%	1.9
DZ Bank AG	9,012	10,825	20.1%	97,866	93,538	-4.4%	9.2%	11.6%	2.4	557	-42	8.6%	11.0%	2.4
Helaba	3,487	5,558	59.4%	55,114	56,833	3.1%	6.3%	9.8%	3.5	24	0	6.3%	9.7%	3.4
HSH Nordbank AG	4,591	6,055	31.9%	48,005	60,663	26.4%	9.6%	10.0%	0.4	0	0	9.6%	10.0%	0.4
Hypo Real Estate Holding AG	4,853	4,130	-14.9%	17,418	19,112	9.7%	27.9%	21.6%	-6.3	1,616	0	18.6%	13.2%	-5.4
Landesbank Baden-Württemberg	10,034	10,238	2.0%	110,171	103,663	-5.9%	9.1%	9.9%	0.8	0	0	9.1%	9.9%	0.8
Landesbank Berlin AG	5,117	4,431	-13.4%	37,143	35,001	-5.8%	13.8%	12.7%	-1.1	67	0	13.6%	12.5%	-1.1
Norddeutsche Landesbank	5,012	7,706	53.8%	83,350	81,438	-2.3%	6.0%	9.5%	3.5	0	0	6.0%	9.5%	3.5
WGZ Bank AG	1,920	1,915	-0.3%	18,750	18,388	-1.9%	10.2%	10.4%	0.2	0	0	10.2%	10.4%	0.2
Average							10.7%	11.6%	0.9			9.7%	10.7%	1.0

Notes

(1) Core tier 1 capital including other eligible instruments and existing government support measures (without hybrid instruments not subscribed by government).

(2) It was possible to set off write-downs on EEA exposures conducted after 30 September 2011 with the part of the sovereign capital buffer which was formed for undisclosed losses from exposures to this sovereign, thereby reducing the amount of capital needed for the sovereign capital buffer. The offsetting amount for each EEA member state was limited to the size of this portion.

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