(in million Euro)

Conital position CBD2 vulos	Dec-	11	Jun-1	2	Deferences to CORED remarking
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) (+)	6,543		7,300		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	5,965		6,807		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-200		-243		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	420		110		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-410	-0.6%	-346	-0.5%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-410		-346	,,,,,,,,	Total of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/E 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)	C	0.0%	0	0.0%	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)	C	0.0%	0	0.0%	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)	6,133	8.9%	6,954	9.9%	
Of which: ordinary shares subscribed by government	C	0.0%	750	1.1%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	0		0		
Hybrids to be converted into ordinary shares by 31st October 2012	C		0		
New CoCos issued according to EBA Common Term Sheet	C		0		
E) Other Existing government support measures (+)	C	0.0%	900	1.3%	
F) Core Tier 1 including existing government support measures (C+D+E)	6,133	8.9%	7,854	11.2%	
G) Hybrid instruments not subscribed by government	96		96		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)	6,229	9.0%	7,950	11.3%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	69,021		70,370		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	166		166		
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	906		906		
Sovereign capital buffer for exposures in EEA (H+I)	1,073		1,073		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	C		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	79		-1,520		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures Notes and definitions	1,152		-448		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

⁽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

Composition of RWA

PT053 CAIXA GERAL DE DEPÓSITOS, SA

(in million Euro)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	69,021	70,370
RWA for credit risk	63,667	64,995
RWA Securitisation and re-securitisations	268	366
RWA Other credit risk	63,399	64,629
RWA for market risk	1,451	1,472
RWA operational risk	3,903	3,903
Transitional floors	0	0
RWA Other	0	0

Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

Company Comp	(in million Euro)														
## A PART PART	Posidual Maturity					ns and write-off exposures	s (long) net of cash short po		EXPOSURES IN	EXPOSURES (3)	<u>Memo Item</u>	write-off on	AFS sovereign assets	AFS sovereign assets	
1.98 1.98	↓			advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss	of willon. I manda assets	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts) (+/-) (4)	Cash flow and fair value hedging contracts)	on AFS sovereign assets
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		1			v	•	†		0	<u> </u>	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	
	Total	1	0	0	0	0	0	0	0	0	0	0	0	0	0

(in million Euro)														
			CT LONG EXPOSURES lue gross of provisions) (1)		NET DIF ons and write-off exposures other counterparties only			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on		Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		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⁾	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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
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[2Y - 3Y [France	0	0	0	0	0	0	0	0	0		0	0	0
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[0 - 3M [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
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[3Y - 5Y [[5Y - 10Y [Germany	0	0	0	0	0	0	0	0	0		0	0	0
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(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)		ns and write-off exposures	RECT POSITIONS (long) net of cash short powhere there is maturity mat	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>		Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
vesiduai maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		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⁾	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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
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[2Y - 3Y [Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
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[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	-1	0			0	0
[0 - 3M [3,059	101	3,059	2,845	0	112	0	0	0		1	-1	0
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[1Y - 2Y [[2Y - 3Y [Dawl!	200 402	67 128	200 402	133 239	0	36	0	-1 0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	33 86	-33 -86	0
[3Y - 5Y [Portugal	463	90	463	363	0	11	0	0	0		161	-161	0
[5Y - 10Y [[10Y - more [1,171 1,050	977 1,043	1,171 1,050	193 7	0	0	0	0	0		117 4	-117 -4	0
Total		7,367	2,444	7,367	4,726	0	198	0	-1	0	0	416	-416	0

			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity ma	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		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⁾	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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0 -1	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Romania	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0				0	0
[0 - 3M [0	0	0	0	0	0	0	-1 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	<i>/////////////////////////////////////</i>	0	0	0
[2Y - 3Y [[3Y - 5Y [Slovakia	0 42	0	0 42	0	0 0	0 42	0	-1	0	//////// /	0	0	0
[5Y - 10Y []	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [42 0	0	42	0	0	42 0	0	-1 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 [[3Y - 5Y [Slovenia	0	0	0	0	0	0	0	0	0	/////////////////////////////////////	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0	minner of the second	0	0	0
[3M - 1Y [1	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [48	0	48	48	0	0	0	1	0		1	-1	0
[2Y - 3Y [[3Y - 5Y [Spain	10 0	0	10	10	0 0	0	0	-1	0	<i>\</i>	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	-1	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [58 0	0	58 0	58	0	0	0	-1 0	0		0	<u>-1</u>	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 [[3Y - 5Y [Sweden	0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [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 [[3Y - 5Y [United Kingdom	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	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 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
- (4) 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.
- (5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

Company Comp	(in million Euro)														
County C						ons and write-off exposures	(long) net of cash short po		EXPOSURES IN	EXPOSURES (3)	<u>Memo Item</u>	write-off on	AFS sovereign assets	AFS sovereign assets	Fair value of Cash flow and fair value
190 191	Residual Maturity			advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss		(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities)	value of Cash flow and fair value hedging contracts)	Cash flow and fair value hedging contracts)	hedging contracts on AFS sovereign assets (+/-) (4)
TY - 29T	[0 - 3M [0		0			0	0			0		0
April Apri	[3M - 1Y [[1Y - 2Y [0	0	0	0		0	0			0	U	0
No. 1897	[2Y - 3Y [Austria		0		0	0	- v		0			U	0	U
Table				<u> </u>	,	•	0	,		0				Ů.	
19 20 10 10 10 10 10 10 10			0	0	0	0	0	0	0	0			0	0	U
1/1 / 27 27 27 28 28 30 30 30 30 30 30 30 3	[0 - 3M [0	0	0	0	0	0	0	0	U		0	0	U
17.27 Poguir 13				U		0	U	, and the second	U	U		<i>/////////////////////////////////////</i>	U	U	0
BY - DEC	[2Y - 3Y [Relaium		0			·	•					Ŭ	U	
Total		Deiglain		U		0					0	<i>/////////////////////////////////////</i>	U	0	0
C - 3MT	[10Y - more [0	0	0	0	·	0		0	0		<u> </u>	0	0
				0		0	U		0	0	0	0	0	0	0
	[3M - 1Y [0		0	0		0	0	0		0	0	0
Sy - Sy				U	U	0	U		0	<u> </u>	0	/////////////////////////////////////	0	U	0
Total	[3Y - 5Y [Bulgaria		0	0	0	0		0	0		<i>/////////</i> //			0
Total				U U		0	·			U		<i>/////////////////////////////////////</i>	- U		0
1 1 1 1 1 1 1 1 1 1	Total		0	0		0	Ü	0	0		0	0		0	0
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SY - SY O	[1Y - 2Y [0	0	0	U	— <u> </u>		0			0		U
Total 0		Cyprus		<u> </u>		0	<u> </u>					<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>			0
Total	[5Y - 10Y [0		0	U	— <u> </u>		0			<u> </u>		0
13M-1Y				0		0	U		0	0	,	0	0	0	0
117-2Y	[0 - 3M [0	U	0	U	- v	0	U			0		U
				0	ŭ			·					- V		0
		Czech Republic		U		0					, and the second		<u> </u>		- U
Total				<u> </u>		0		_							0
(0-3M[1/4 1				0	U	0	U		0	0	,		0	0	0
117-2Y	[0 - 3M [0	0	0	0	U	, and the second	0	U U	Ü		0	0	0
				U		0	U					WHHHA	0		0
	[2Y - 3Y [Denmark	0	0	0	0	0	0	0	0	0		0	0	0
Total				U		0	U	The state of the s		0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	U	0	U
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[2Y-3Y] Estonia 0 <	[3M - 1Y [0	0	0	0	0	0		0	0		0	0	0
[3Y - 5Y [0		.		0 0	0	0 0	U	— <u> </u>		0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
[10Y - more] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	[3Y - 5Y [Estonia	0	0		0	0	0		0	0		0	0	0
				0 0		0	0		0	0			0	0	0
	Total		0	0	0	0	0	0	0	0	0	\circ	0	0	0
[0-3M[0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	[0 - 3M [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 0 0 0 0 0 0 0	[1Y - 2Y [0	 	-	+ <u>*</u>	0		·	·	0		0		0
[2Y-3Y[Finland 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Finland			·	<u> </u>	-	The state of the s	The state of the s		0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
[5Y-10Y[0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0		0	V			v	0	V//////	0		0

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES lue gross of provisions) (1)				osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets (including the fair	Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
\ ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		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⁾	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)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts) (+/-) (4)	Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[2Y - 3Y [France	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0 147	0	0 147	0 0	0	0 147	0	2 0	0		0	0	0
[10Y - more [38	0	38	0	0	38	0	0	0		0	0	0
Total [0 - 3M [185 0	0	185 0	0	0	185 0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Cormony	0	0 0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Germany	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0 48	0	48	0	0	0 48	0	0	0		0	0	0
Total		48 0	0	48	0	0	48	0	0	0	<i>7111111111111111111111111111111111111</i>	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>77777777</i> 77	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		1	0	1	1	0	0	0	0	0	0	5	-5 -5	0
[0 - 3M [[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 [[3Y - 5Y [Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	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	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [lociana	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0	minnin .	0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0 25	0	0 25	0 25	0	0	0	0	0		0	0 -1	0
[3Y - 5Y [Ireland	0	0	0	0	0	0	0	0			0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		25	0	25	25	0	0	0	0	Ö	0	1	-1	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Italy	0	0 0	0	0 0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	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	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0 0	0	0 0	0 0	0	0	<u> </u>	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0	0	0	0	0	0	0	0	////////	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	-2	0	0	0	0	0

(in million Euro)														
			ECT LONG EXPOSURES alue gross of provisions) (1)		NET DIF ons and write-off exposures other counterparties only			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	<u> </u>	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		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⁾	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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0 0	0	0 0	0 0	0	0 0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0 0	0	0	0	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	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Lithuania	0	0	0	0 0	0	0	0	0	0		0	0	0
[3Y - 5Y [Lilliuariia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	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 [[2Y - 3Y [0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[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	<i>Y////////</i>	0	0	0
[2Y - 3Y [[3Y - 5Y [Malta	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	V///////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0 0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [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 [[2Y - 3Y [Norway	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [inoiway	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>///////</i>	0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Poland	0	0	0	0	0	0	0	0			0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	\circ	0	0	0
[0 - 3M [[3M - 1Y [70 46	70 46	70 46	0	0	0	0	0	70 46	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [3,167	75	3,167	3,001	0	91	0	-1	75		-10	10	0
[2Y - 3Y [[3Y - 5Y [Portugal	1,562 1,273	98 113	1,562 1,273	1,428 1,148	0	36 11	0	0	98 113	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	-12 28	12 -28	0
[5Y - 10Y [1,225	950	1,225	261	0	14	0	0	950		90	-90	0
[10Y - more [Total		945 8,287	937 2,290	945 8,287	7 5,845	0	0 153	0	0 -1	937 2,290	////////	3 100	-3 -100	0
I Stai		0,201	2,200	0,201	0,040	0	100			2,200	J	100	100	J

			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity ma	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		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⁾	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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [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 [[2Y - 3Y [0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[3Y - 5Y [Romania	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	M. M	0	0	0
[0 - 3M [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	-1	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Slovakia	0 43	0	0 43	0	0 0	0 43	0	-2	0	///////	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0 43	0	0	0	0	0 43	0	0	0	////////	0	0	0
Total [0 - 3M [0	0	43 0	0	0	0	0	-2 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	<i>/////////////////////////////////////</i>	0	0	0
[2Y - 3Y [[3Y - 5Y [Slovenia	0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0	///////////////////////////////////////	0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [59	0	59	59	0	0	0	0	0	<i>/////////////////////////////////////</i>	3	-3	0
[2Y - 3Y [[3Y - 5Y [Spain	0 10	0	0 10	10	0	0	0	0 -1	0	<i>\</i>	0	<u> </u>	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [69 0	0	69 0	69	0	0	0	-1 0	0	minnin in i	0	-4 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 [[3Y - 5Y [Sweden	0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y []	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [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 [[3Y - 5Y [United Kingdom	0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		Ü	0	Ü	0	0	0	Ü	0	U	U	Ü	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 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
- (4) 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.
- (5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).