| Capital position CRD3 rules | 31-12-2 | 2012 | 30-06- | 2013 | References to COREP reporting |
|---|-------------|-------|-------------|---|--|
| Capital position CRD3 rules | Million EUR | % RWA | Million EUR | % RWA | References to COREF reporting |
| A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+) | 3,579 | | 3,099 | | COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares |
| Of which: adjustment to valuation differences in other AFS assets (1) (-/+) | -99 | | -56 | | Prudential filters for regulatory capital (COREP line 1.1.2.6.06) |
| B) Deductions from common equity (Elements deducted from original own funds) (-) | -530 | | -382 | | COREP CA 1.3.T1* (negative amount) |
| Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-) | -416 | | -282 | | 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) | 3,049 | 5.7% | 2,717 | 5.6% | |
| Of which: ordinary shares subscribed by government | 0 | | 0 | | Paid up ordinary shares subscribed by government |
| D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+) | 0 | | 0 | ////// | EBA/REC/2011/1 |
| E) Other Existing government support measures (+) | 3,000 | | 3,000 | | |
| F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E) | 6,049 | 11.4% | 5,717 | 11.7% | |
| G) Hybrid instruments not subscribed by government | 173 | | 99 | | 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 |
| H) Tier 1 Capital (F+G) | 6,223 | 11.7% | 5,816 | 11.9% | COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount) |
| I) RWA | 53,271 | | 48,755 | /////// | |
| CRR / CRDIV memo items | | | | | |
| Common Equity instruments under A) not eligible as CET1 (under CRR) | 0 | | 0 | | Articles 26(1) point (c) and 26(2) of CRR |
| Adjustments to Minority Interests | 396 | | 416 | | Article 84 of CRR |
| DTAs that rely on future profitability (net of associated DTL) | 1,750 | | 1,851 | | Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.3} |
| Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments | 587 | | 915 | | Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR |
| RWA for Credit Value Adjustment Risk (CVA) | 153 | | 251 | | Articles 381 to 386 of CRR |
| 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.

Explanatory footnotes

The amount of holdings of CET1 capital instruments of financial sector entities, in June 2013, includes 320 million euros of an investment in Piraeus bank already sold in October.

| | | LTV 0/ ** /6 | | | | of 31/12/2012) ** | | | | | RWA (as of 31/12/2 | | | | | | | | of 31/12/2012) ** | |
|----------------------------|---|-----------------------|----------------|-------------|---------------|-------------------|--------------|-----------|---------------|-----------|--------------------|-------------|---------------|----------|------------|---------------|---------------|-----------------|-------------------|-----------|
| All couterparty countries | | 31/12/2012) | F-IRE | 3 1 | A-IRE | 3 1 | STA | | F-IRB | i | A-IRB | 1 | STA | 1 | | -IRB | Δ | -IRB | STA | |
| | | | Non-defaulted | Defaulted N | lon-defaulted | Defaulted No | on-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted De | efaulted No | n-defaulted [| efaulted | Non-defaul | ted Defaulted | Non-default | ed Defaulted | Non-defaulted | Defaulted |
| | Central banks and central governments | | 1 - | - | - | - | 11,154 | | - | | - | - | 333 | | | | | <i>7</i> 7 - | | - |
| | Institutions | | - [| - | - | - | 6,250 | 26 | - | - | - | - | 1,936 | 28 | | | | // - | | ţ |
| | Corporates | | 14,235 | 1,351 | - | - | 13,247 | 1,711 | 15,263 | 18 | - | - | 12,449 | 1,681 | | 37 | | // - | | 1,268 |
| | Corporates - Of Which: Specialised Lending | | 2,213 | 21 | - | - | - | - | 2,678 | - | - | - | - | - | 777777 | // | | <i>7</i> 77 - | <i>7777777</i> | - |
| | Corporates - Of Which: SME | | 7,035 | 1,123 | - | - | 4,110 | 257 | 7,314 | 18 | - | - | 3,498 | 293 | | 31 | | // - | <i>11111111</i> | 172 |
| | Retail | | - [| - | 31,404 | 2,620 | 4,143 | 613 | - | - | 7,995 | 35 | 2,206 | 661 | | | | 540 | | 313 |
| | Retail - Secured on real estate property | 68.5% | - | - | 27,133 | 1,737 | 1,885 | 318 | - | - | 6,520 | 19 | 678 | 318 | | | | 186 | | 24 |
| | Retail - Secured on real estate property - Of Which: SME | 61.1% | - | - | 1,586 | 187 | 118 | 43 | - | - | 696 | 8 | 48 | 43 | 777777 | | | 31 | | F |
| BANCO COMERCIAL PORTUGUES | Retail - Secured on real estate property - Of Which: non-SME | 69.0% | - | - | 25,547 | 1,550 | 1,767 | 275 | - | - | 5,824 | 11 | 630 | 275 | | | | 155 | | 18 |
| SA (BCP OR MILLENNIUM BCP) | Retail - Qualifying Revolving | | 1 - | - | 1,191 | 106 | 85 | 23 | - | - | 383 | 5 | 64 | 25 | | | | 44 | | 40 |
| | Retail - Other Retail | | <u> </u> | - | 3,081 | 776 | 2,173 | 273 | - | - | 1,092 | 10 | 1,464 | 318 | | // | | 309 | <i>\\\\\\</i> | 249 |
| | Retail - Other Retail - Of Which: SME | - \/////// | - 1 | - | 1,546 | 341 | 689 | 109 | - | - | 613 | 7 | 458 | 132 | | <u>//</u> | <i>\/////</i> | 113 | <i> </i> | 71 |
| | Retail - Other Retail - Of Which: non-SME | | 1 - | - | 1,535 | 435 | 1,484 | 164 | - | - | 478 | 3 | 1,006 | 186 | | // | <i>\/////</i> | 196 | <i>\//////</i> | 178 |
| | Equity | - <i>\///////</i> | 67 | - | - | - | 1,447 | - | 161 | - | - | - | 1,852 | - | | | | <i>/</i> / - | | - |
| | Securitisation | | 484 | - | - | - | - | - | 514 | - | - | - | - | - | | | | <u> </u> | | - |
| | Other non-credit obligation assets | | <u>-</u> | - | - | - | 6,731 | - | - | - | - | - | 2,599 | - | | | | | | - |
| | TOTAL | | 14,785 | 1,351 | 31,404 | 2,620 | 42,973 | 2,350 | 15,938 | 18 | 7,995 | 35 | 21,375 | 2,370 | | 37 | 1 | 23 540 | 2,959 | 1,587 |
| | Securitisation and re-securitisations positions deducted from capital * | | - 1 | - | - | - | - | - | - | - | - | - | - | _ | | | ////// | 77 - | | |

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

| | | TV 0/ ** / | | | sure values (as of | | | | | | RWA (as of 31/ | | | | | | | | rovisions (as | | |
|--------------------------------|---|-----------------------|---------------|-----------|--------------------|--------------|-------------|-----------|-------------------|---------|----------------|-----------|-----------------|-----------|-----------|---------------|-------------|----------------|---------------|-----------------|---|
| erparty Country ⁽¹⁾ | | | | | \ \IDD | | CT A | | F-IRB | | ∧_ID E | • | L CTV | | | | | Λ_ | _IDD | _ | CTV |
| | | | Non-defaulted | Defaulted | Non-defaulted D | efaulted Nor | n-defaulted | Defaulted | Non-defaulted Def | faulted | Non-defaulted | Defaulted | Non-defaulted [| Defaulted | Non-defau | ulted [| Defaulted N | on-defaulte | ed Defaulter | l Non-de | aulted Defaul |
| | Central banks and central governments | | - | - | - | - | 7,597 | - | - | | - | - | 76 | - | | | - 1 | | | -7/// | //// |
| | Institutions | | - | - | - | - | 1,556 | 2 | - | - | - | - | 621 | 3 | | | - / | 77777 | | - 1/// | |
| | Corporates | | 12,833 | 1,300 | - | - | 7,161 | 1,228 | 14,146 | 18 | - | - | 6,644 | 1,492 | | | 369 | 7777 | | - 1/// | |
| | Corporates - Of Which: Specialised Lending | | 2,039 | - | - | - | - | - | 2,350 | - | - | - | - | - | | | - // | 77777 | 77 | - ///// | |
| | Corporates - Of Which: SME | | 6,597 | 1,093 | - | - | 1,487 | 95 | 6,939 | 18 | - | - | 1,200 | 109 | | | 317 | | | -7//// | |
| | Retail | | - | - | 22,979 | 2,382 | 443 | 135 | - | - | 6,304 | 28 | 192 | 142 | | | - 1/2 | | 46 | 6 | |
| | Retail - Secured on real estate property | 67.2% | - | - | 19,676 | 1,587 | 204 | 79 | - | - | 5,104 | 18 | 73 | 79 | | | - 7 | 77777 | 16 | 4 //// | <i>777</i> 7 |
| | Retail - Secured on real estate property - Of Which: SME | 61.1% | - | - | 1,569 | 186 | 23 | 9 | - | - | 680 | 8 | 9 | 9 | | | - 7 | ZZZ | 3 | 17/// | 7774 |
| | Retail - Secured on real estate property - Of Which: non-SME | 67.8% | - | - | 18,108 | 1,401 | 181 | 70 | - | | 4,425 | 10 | 64 | 70 | | \mathcal{U} | <u>/</u> | <i>444</i> | 13 | 3 //// | <i>////</i> //// |
| Portugal | Retail - Qualifying Revolving | <u> </u> | - | - | 583 | 67 | 5 | 1 | - | - | 184 | 0 | 4 | 2 | | | - // | <u>/////</u> | $\sqrt{2}$ | <u> 1 /////</u> | <u>//// </u> |
| | Retail - Other Retail | | - | - | 2,719 | 728 | 234 | 55 | - | - | 1,016 | 10 | 115 | 62 | | | - 1/ | 7777. | 28 | 2 | |
| | Retail - Other Retail - Of Which: SME | | - | - | 1,541 | 340 | 210 | 31 | - | - | 612 | 7 | 98 | 35 | | | - /2 | | 11 | 3//// | |
| | Retail - Other Retail - Of Which: non-SME | | - | - | 1,177 | 388 | 24 | 24 | - | - | 404 | 3 | 17 | 26 | | | - [/ | <i>2222</i> | <u>1</u> 6 | <u>9 ////</u> | //// |
| | Equity | <i></i> | 63 | - | - | - | 1,417 | - | 161 | - | - | - | 1,822 | - | | | - 1/ | | // | - <i>\////</i> | //// |
| | Securitisation | | 484 | - | - | - | - | - | 514 | - | - | - | - | - | | | - (/ | | <u> </u> | <u>- ////</u> | |
| | Other non-credit obligation assets | <u> </u> | - | - | | - | 5,670 | - | - | - | - | - | 2,118 | - | | | <u>- [/</u> | <u>/////</u> | <u>//</u> | <u>-\///</u> | <u>////</u> |
| | TOTAL | | 13,379 | 1,300 | 22,979 | 2,382 | 23,843 | 1,365 | 14,821 | 18 | 6,304 | 28 | 11,473 | 1,637 | | 586 | 369 | | 79 46 | 6 | 2,392 |
| | Securitisation and re-securitisations positions deducted from capital * | <i>\//////</i> | - | - | - | - | - | - | - | - | - | - | - | - | | /// | - 7 | <i>]]]]]</i> , | 7 | -7/// | 7/// |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

as of 31 December 2012

| | | | | Ехро | osure values (as o | f 31/12/201 | 2) ** | 1 | | | RWA (as of 31/12) | /2012) ** | | | | Value adjus | tments and provisi | ons (as of 31/12/2 | .012) ** |
|----------------------------|---|--------------------------------|---------------|-----------|--------------------|-------------|-------------------------|---------|---------------|-----------|-------------------|------------|---------------|-----------|--------------|--------------|--------------------|--------------------|---------------|
| rty Country ⁽¹⁾ | | LTV % ** (as of 31/12/2012) | F-IRI | В | A-IRB | | STA | | F-IRB | | A-IRB | | STA | | F-I | IRB | A-IRB | | STA |
| | | <i></i> | Non-defaulted | Defaulted | Non-defaulted | Defaulted | STA Non-defaulted De | faulted | Non-defaulted | Defaulted | Non-defaulted D | efaulted N | lon-defaulted | Defaulted | Non-defaulte | d Defaulted | Non-defaulted [| efaulted Non-d | efaulted D |
| | Central banks and central governments | | - | - | - [| - | 1,770 | - 1 | - | - | - | - | 0 | - | | - | | 1/// | //// |
| | Institutions | | - | - | - | - | 297 | 0 | - | - | - | - | 82 | 0 | | - | | - 1/// | |
| | Corporates | | 0 | - | - | - | 1,961 | 100 | 0 | - | - | - | 1,749 | 110 | | - | | - (/// | |
| | Corporates - Of Which: Specialised Lending | | 0 | - | - | - | - | - | 0 | - | - | - | - | - 1 | | 7 - | <i>11111111</i> | - //// | 7777X |
| | Corporates - Of Which: SME | | 0 | - | - | - | 1,889 | 100 | - | - | - | - | 1,676 | 110 | | / | | - //// | <i>7777</i> 7 |
| | Retail | | - | - | 7,183 | 82 | 837 | 49 | - | - | 1,446 | 6 | 627 | 51 | | <i>-</i> | | 35 | |
| | Retail - Secured on real estate property | 73.5% | - | - | 6,429 | 43 | 4 | - | - | - | 1,217 | 1 | 2 | - | | - | | 12 | //// |
| | Retail - Secured on real estate property - Of Which: SME | 42.1% | - | - | 7 | 1 | 3 | - | - | - | 10 | - | 2 | - | | - | | 0/// | 7777X |
| Poland | Retail - Secured on real estate property - Of Which: non-SME | 73.5% | - | - | 6,423 | 42 | 0 | - | - | - | 1,208 | 1 | 0 | - [| | - | | 11 | |
| 1 Glaria | Retail - Qualifying Revolving | | - | - | 583 | 37 | 5 | 0 | - | - | 194 | 5 | 3 | 0 | | <u> </u> | | 23 /// | |
| | Retail - Other Retail | | - | - | 171 | 3 | 828 | 49 | - | - | 35 | 0 | 621 | 51 | | / - | | 1 | |
| | Retail - Other Retail - Of Which: SME | | - | - | - | - | 322 | 14 | - | - | - | - | 241 | 16 | | <u> </u> | | · //// | |
| | Retail - Other Retail - Of Which: non-SME | <i>\\\\\\\</i> | <u> </u> | - | 171 | 3 | 507 | 35 | - | - | 35 | 0 | 380 | 35 | | <u> </u> | | 1 <i>////</i> | <i>////</i> / |
| | Equity | | 4 | - | - | - | 0 | - | 0 | - | - | - | 0 | <u> </u> | ////// | <u> </u> | <u>//////</u> | <u></u> | ////\ |
| | Securitisation | | - | - | - | - | - | - | - | - | - | - | - | - [| | <u> </u> | | <u> </u> | |
| | Other non-credit obligation assets | | - | - | - | - | 274 | - | - | - | - | - | 88 | - (| | - | | - //// | |
| | TOTAL | | 4 | 0 | 7,183 | 82 | 5,139 | 149 | 0 | 0 | 1,446 | 6 | 2,546 | 161 | | 4 0 | 29 | 35 | 84 |
| | Securitisation and re-securitisations positions deducted from capital * | | - | - | - | - | - | - | - | - | - | - | - | - | ////// | // - | | - //// | //// |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

| | | 1 T) (0 (** (| | osure values (as of | | | | | RWA (as of 31 | | | | | | ments and provi | | | |
|-------------------------------|---|----------------------|-------------------------|---------------------|-----------------|-------------|---------|-------------------------|---------------|-----------|-----------------|-----------|----------------|--------------|-----------------|--------------|-----------------|---------|
| rparty Country ⁽¹⁾ | | 24/42/2042\ | F-IRB | l A-IRB | | STA | | F-IRB | I A-IR | В | l STA | | ' F-IR | B I | A-IRE | В | I STA | |
| | | | Non-defaulted Defaulted | Non-defaulted [| Defaulted Non-o | efaulted De | faulted | Non-defaulted Defaulted | Non-defaulted | Defaulted | Non-defaulted [| Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted [| Default |
| | Central banks and central governments | | | - | - | 96 | - | | - | - | - | - | | - | | - | | |
| | Institutions | - \////// | | - | - | 122 | 22 | | - | - | 181 | 23 | | 3 - | | - | | |
| | Corporates | <u> </u> | 98 - | - | - | 1,551 | 318 | 244 - | - | - | 1,479 | 65 | | - | <i>777777</i> | - | | |
| | Corporates - Of Which: Specialised Lending | | 98 - | - | - | - | - 1 | 244 - | - | - | - | - | | 1 - 1 | <i>777777</i> 7 | - | | |
| | Corporates - Of Which: SME | | | - | - | 326 | 53 | | - | - | 249 | 65 | | <u> </u> | | | | |
| | Retail | | | 0 | 0 | 1,859 | 403 | | 0 | 0 | 818 | 440 | | - 1 | | 0 | | |
| | Retail - Secured on real estate property | 105.8% | | 0 | - | 1,490 | 223 | | 0 | - | 536 | 223 | | - 1 | | - | | |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | | - | - | 78 | 30 | | - | - | 31 | 30 | | 1 - | /////// | _ | | |
| Cross | Retail - Secured on real estate property - Of Which: non-SME | 105.8% | | 0 | - | 1,412 | 193 | | 0 | - | 505 | 193 | | 7 - 1 | | | | |
| Greece | Retail - Qualifying Revolving | 105.8% | | 0 | 0 | 69 | 19 | | 0 | 0 | 52 | 21 | | 1 - K | | 0 | | |
| | Retail - Other Retail | <i></i> | | - | - | 300 | 161 | | - | - | 230 | 196 | | 4 - [| | - ' | | |
| | Retail - Other Retail - Of Which: SME | | | - | - | 94 | 61 | | - | - | 71 | 77 | | - 1 | | | | |
| | Retail - Other Retail - Of Which: non-SME | ///////// | | - | - | 207 | 100 | | - | - | 158 | 119 | | 1 - 1 | | <u>-</u> | <i>//////</i> | |
| | Equity | <i></i> | | - | - | 7 | - | | - | - | 7 | - | <i>///////</i> | a - 1 | |] - ' | | |
| | Securitisation | | | - | - | - | - | | - | - | - | - | | - 1 | | | | |
| | Other non-credit obligation assets | | | - | - | 308 | - | | - | - | 88 | - | | 3 - | | | | |
| | TOTAL | | 98 0 | 0 | 0 | 3,943 | 743 | 244 0 | 0 | 0 | 2,572 | 528 | - | 0 | 0 | 0 | 100 | |
| | Securitisation and re-securitisations positions deducted from capital * | | | - | - | - | - | | - | - | - | - | | 1 - | 777777 | √ <u> </u> | | |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

as of 31 December 2012

| | | . = | .1 | | (as of 31/12/2012) * | | | 1 | | RWA (as of 31/12/201 | | | | Value adjustments and prov | |
|---------------------------------|---|-----------------------------|---|-----------------------|----------------------|--------------|-----------|---------------|-----------|----------------------|------------------|-------------|--------------------|----------------------------|---------------------------------------|
| terparty Country ⁽¹⁾ | | LTV % ** (as of 31/12/2012) | F-IRE | B A | A-IRB | STA | | F-IRE | 3 | A-IRB | | STA | F-IRE | B A-IRI | |
| | | | Non-defaulted | Defaulted Non-default | ted Defaulted N | on-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted Defa | ulted Non-defaul | ted Default | ed Non-defaulted | Defaulted Non-defaulted | Defaulted Non-defaulted De |
| | Central banks and central governments | (//////// | a - I | - | | 586 | - | - | - | - | - | 76 | - <i>\//////</i> | · (/////// | · · · · · · · · · · · · · · · · · · · |
| | Institutions | | 3 - | - | | 112 | - | - | - | - | - | 24 | · /////// | - /////// | · · ////// |
| | Corporates | V//////// | - 1 | - | | 736 | 13 | - | - | - | - 7 | 714 | 13 | - \////// | · · ////// |
| | Corporates - Of Which: Specialised Lending | | - | - | | - | - | - | - | - | - | - | - <i>////////</i> | · /////// | · · ////// |
| | Corporates - Of Which: SME | | - | - | | 19 | - | - | - | - | - | 4 | - <i>////////</i> | - (/////// | · · /////// |
| | Retail | | a - I | - | 23 9 | 228 | 0 | - | - | 1 | 0 | 169 | ·////// | · · /////// | · · · ////// |
| | Retail - Secured on real estate property | 0.0% | - | - | 4 0 | 0 | - | - | - | 0 | - | 0 | ·////// | - \////// | · · ////// |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | - | - | | 0 | - | - | - | - | - | 0 | · /////// | - (////// | · · ////// |
| Mozambique | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | - | - | 4 0 | - | - | - | - | 0 | - | - | - //////// | - (//////// | · · · /////// |
| Mozambique | Retail - Qualifying Revolving | | <u> </u> | - | 0 0 | 0 | 0 | - | - | 0 | - | 0 | 0/////// | · /////// | · · · · · · /////// |
| | Retail - Other Retail | | á - I | - | 20 8 | 228 | 0 | - | - | 1 | 0 | 169 | ·/////// | · · · /////// | · · · ////// |
| | Retail - Other Retail - Of Which: SME | | 1 - | - | 0 - | - | - | - | - | 0 | - | - | - <i>////////</i> | - /////// | - <i>//////</i> |
| | Retail - Other Retail - Of Which: non-SME | | 4 - | - | 20 8 | 228 | 0 | - | - | 1 | 0 | 169 | 0/////// | <u>-</u> <u>-</u> | · · · · · · /////// |
| | Equity | | a - I | - | | 1 | - | - | - | - | - | 1 | <u> - (///////</u> | · (/////// | · · · · · · · · · · · · · · · · · · · |
| | Securitisation | | 1 - | - | | - | - | - | - | - | - | - | - /////// | - (////// | - \///// |
| | Other non-credit obligation assets | | <u>a - </u> | - | | 173 | - | - | - | - | - | 108 | - /////// | - \////// | |
| | TOTAL | | 0 | 0 | 23 9 | 1,836 | 13 | 0 | 0 | 1 | 0 1, | 090 | 13 - | 0 - | 0 29 |
| | Securitisation and re-securitisations positions deducted from capital * | Y////// | 1 . | - | | - | - | - | - | - | - | - | - /////// | - /////// | - ////// |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

| | | 1 T V 0/ ** / | . | | ure values (as o | | | | | | as of 31/12/20 | | | | | | | rovisions (as of | | |
|-------------------------------|---|----------------------|-----------------|-------------|--------------------|-------------|-----------------|-----------|-------------------|---------------|----------------|-------------|----------------|--|---------------|----------------|--|-------------------|---------------|---|
| rparty Country ⁽¹⁾ | | 31/12/2012) | F-IRE | 3 | A-IRB | 3 | STA | | F-IRB | | A-IRB | | STA | | F-II | ₹B | A-I | -IRB | S | STA |
| | Central banks and central governments | /////// | Non-defaulted - | Defaulted - | Non-defaulted - | Defaulted - | Non-defaulted - | Defaulted | Non-defaulted Def | aulted Non-de | efaulted Defa | aulted Non- | defaulted Defa | aulted - | Non-defaulted | Defaulted | Non-defaulte | d Defaulted | Non-defaulted | ed Defau |
| | Institutions | - \///// | 1 . | - | - | - | 1,133 | - | - | - | - | - | 227 | - [| |] - | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | | <i>}}}}</i> | |
| | Corporates | - /////// | 53 | - | - | - | 43 | - | 61 | - | - | - | 43 | - / | |] - | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | / - | ////// | |
| | Corporates - Of Which: Specialised Lending | | 53 | - | - | - | - | - | 61 | - | - | - | - | - 1 | | 7 - | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | // - ' | | // |
| | Corporates - Of Which: SME | | - 1 | - | - | - | 16 | - | - | - | - | - | 16 | - 1 | | 7 - | | 77 - ' | MM | |
| | Retail | - \ | 4 - | - | 211 | 12 | 1 | 1 | - | - | 43 | 0 | 1 | 1 | | - | <i>777777</i> | 2 | <i>777777</i> | |
| | Retail - Secured on real estate property | 61.5% | - | - | 202 | 10 | 1 | 1 | - | - | 42 | 0 | 0 | 1 | | - | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | 1 | | 77 |
| | Retail - Secured on real estate property - Of Which: SME | 51.2% | - | - | 1 | - | 0 | - | - | - | 0 | - | 0 | - [| | - | | | | 77 |
| France | Retail - Secured on real estate property - Of Which: non-SME | 61.5% | - | - | 201 | 10 | 1 | 1 | - | - | 41 | 0 | 0 | 1 | | <u> - </u> | | 1 | | // |
| Trance | Retail - Qualifying Revolving | - \///// | 4 - | - | 4 | 0 | 0 | 0 | - | - | 1 | 0 | 0 | 0 | | <u> </u> | <i>VIIIII</i> | 0' | | <u> </u> |
| | Retail - Other Retail | | 3 -l | - | 5 | 1 | 0 | 0 | - | - | 1 | 0 | 0 | ٥ | | g - | | //I 1 I | | % |
| | Retail - Other Retail - Of Which: SME | | | - | 1 | 0 | 0 | - | - | - | 0 | - | 0 | - / | | - | | 0' | | <i>Z</i> |
| | Retail - Other Retail - Of Which: non-SME | | <u> </u> | - | 4 | 1 | 0 | 0 | - | - | 1 | 0 | 0 | 0 | | <u> </u> | <i>VIIII</i> | 1! | | Z4 |
| | Equity | | <u> </u> | - | - | - | - | - | - | - | - | - | - | <u>- </u> | | <u> </u> | | <u> </u> | | <u>// </u> |
| | Securitisation | | <i>a</i> - I | - | - | - | - | - | - | - | - | - | - | - [| | - | | <i>a - 1</i> | | 77 |
| | Other non-credit obligation assets | | - | - | - | - | 9 | - | - | - | - | - | 9 | - / | | 4 - | | <u> </u> | | |
| | TOTAL | | 53 | 0 | 211 | 12 | 1,187 | 1 | 61 | 0 | 43 | 0 | 280 | 1 | | 0 0 | | 1 2 | | 0 |
| | Securitisation and re-securitisations positions deducted from capital * | | - | - | - | - | - | - | - | - | - | - | - | - 7 | ////// | 7 - | ////// | 7 - 1 | | 71 |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

| | | Th/ 0/ ** / | | Exposure value | | | | | | | RWA (as of 31/12/2 | | | | | | ons (as of 31/12/2012) ** | |
|----------------------------------|---|--|---------------|-------------------|--------------|-------------|------------|-----------|---------------|-----------|--------------------|-------------|-------------------|---------------------|------------|-----------------|---------------------------|----------|
| nterparty Country ⁽¹⁾ | | 31/12/2012) | F-IRB | | A-IRB | | STA | | F-IRI | 3 | A-IRB | | STA | F-IR | В | A-IRB | STA | Α |
| | <u></u> } | | Non-defaulted | Defaulted Non-def | faulted Defa | ulted Non-d | efaulted l | Defaulted | Non-defaulted | Defaulted | Non-defaulted De | efaulted No | on-defaulted Defa | ulted Non-defaulted | Defaulted | Non-defaulted D | efaulted Non-defaulted | Defau |
| | Central banks and central governments | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | - | - | - | - | 209 | - | - | - | - | - | - | - <i>\//////</i> | 1 - | | · · /////// | 4 |
| | Institutions | | - | - | - | - | 995 | - | - | - | - | - | 233 | - /////// | - | | - /////// | |
| | Corporates | | - | - | - | - | 4 | - | - | - | - | - | 4 | ·////// | - | | ·////// | |
| | Corporates - Of Which: Specialised Lending | | - | - | - | - | - | - | - | - | - | - | - | ·/////// | - | | · /////// | <u> </u> |
| | Corporates - Of Which: SME | | - | - | - | - | 0 | - | - | - | - | - | 0 | - /////// | - | | - /////// | <u> </u> |
| | Retail | | - | - | 40 | 15 | 2 | 5 | - | - | 10 | 0 | 1 | 7 /////// |] - | | 2 /////// | 1 |
| | Retail - Secured on real estate property | 71.5% | - | - | 40 | 15 | - | 3 | - | - | 10 | - | - | 3////// | - | | 1////// | |
| | Retail - Secured on real estate property - Of Which: SME | 74.8% | - | - | 1 | - | - | 0 | - | - | - | - | - | 0////// | - | | - (////// | 4 |
| Ireland | Retail - Secured on real estate property - Of Which: non-SME | 71.4% | - | - | 39 | 15 | - | 3 | - | - | 10 | - | - | 3////// | _ | | 1 | 4 |
| | Retail - Qualifying Revolving | 71.4% | - | - | 0 | 0 | 0 | 0 | - | - | 0 | 0 | 0 | 0/////// | | | 0////// | |
| | Retail - Other Retail | | - | - | 0 | 1 | 2 | 2 | - | - | 0 | - | 1 | 3/////// | - | | · · · /////// | 4 |
| | Retail - Other Retail - Of Which: SME | | - | - | 0 | - | 2 | 1 | - | - | 0 | - | 1 | 1 ////// | - | | - /////// | |
| | Retail - Other Retail - Of Which: non-SME | <u> </u> | - | - | 0 | 1 | 0 | 1 | - | - | 0 | - | 0 | 2//////// | <u> - </u> | <u>//////</u> | <u> </u> | <u> </u> |
| | Equity | | - | - | - | - | - | - | - | - | - | - | - | <u> </u> | 1 - | | · · /////// | 4 |
| | Securitisation | | - | - | - | - | - | - | - | - | - | - | - | - \////// | - | | - <i>\/////</i> | 4 |
| | Other non-credit obligation assets | <i></i> | - | - | - | - | - | - | - | - | - | - | - | - ////// | <u>-</u> | | - <i>//////</i> // | |
| | TOTAL | | 0 | 0 | 40 | 15 | 1,210 | 5 | 0 | 0 | 10 | 0 | 239 | 7 - | 0 | 0 | 2 0 | |
| | Securitisation and re-securitisations positions deducted from capital * | <i>\////////</i> | - | - | - | - | - | - | - | - | - | - | - | - /////// | - | /////// | - /////// | √ |

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

| | | T 1 2 3 3 3 3 3 3 3 3 3 3 | | | osure values (as o | | | | | | RWA (as of 31 | | | | | | | provisions (as | | |
|--------------------------------|---|----------------------------------|---------------|-----------|--------------------|-----------|---------------|-----------|---------------|-----------|---------------|-----------|---------------|-----------|-------------|-----------------|---------------|----------------|--|---------------|
| erparty Country ⁽¹⁾ | | 24/42/2042\ | ı F-IR | В | A-IRB | | I STA | \ | F-IR | В | I A-IR | B | I STA | | F | -IRB | | A-IRB | | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-default | ed Defaulted | Non-defau | Ited Defaulted | Non-defau | ulted Default |
| | Central banks and central governments | |] | - | | - | - | - | - | - | - | - | - | - | | | | | <i>\\\\\\</i> | |
| | Institutions | | - | - | - | - | - | - | - | - | - | - | - | - | | - | | | <i>\\\\\\</i> | <i>///</i> |
| | Corporates | | - | - | - | - | - | - | - | - | - | - | - | - | | / | | | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | |
| | Corporates - Of Which: Specialised Lending | | - | - | - | - | - | - | - | - | - | - | - | - | | // - | | | 1//// | |
| | Corporates - Of Which: SME | | 1 - | - | - | - | - | - | - | - | - | - | - | - | | <u> </u> | | | | <i>77</i> |
| | Retail | | a - | - | - | - | - | - | - | - | - | - | - | - | | // · | | | ·///// | /// |
| | Retail - Secured on real estate property | 0.0% | - | - | - | - | - | - | - | - | - | - | - | - | | // - | | | <i>\\\\\\</i> | |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | - | - | - | - | - | - | - | - | - | - | - | - | | // - | | | <i>\\\\\\</i> | |
| #N/A | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | - | - | - | - | - | - | - | - | - | - | - | - | | // - | <i>77777.</i> | | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | <i>77</i> 7 |
| . | Retail - Qualifying Revolving | /////// | - | - | - | - | - | - | - | - | - | - | - | - | ////// | // · | | | <i>377777</i> | <i>777</i> |
| | Retail - Other Retail | | - | - | - | - | - | - | - | - | - | - | - | - | | - | | | | /// |
| | Retail - Other Retail - Of Which: SME | | - | - | - | - | - | - | - | - | - | - | - | - | | // - | | | <i>37777</i> 7 | |
| | Retail - Other Retail - Of Which: non-SME | | | - | - | - | - | - | - | - | - | - | - | - | | <u></u> | | | | /// |
| | Equity | <i>\\\\\\\</i> | 1 - | - | - | - | - | - | - | - | - | - | - | - | | // - | | // | ·///// | /// |
| | Securitisation | | - | - | - | - | - | - | - | - | - | - | - | • | | // · | | | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | <i>77</i> 2 |
| | Other non-credit obligation assets | | - | - | - | - | - | - | - | - | - | - | - | - | | - | | | - ///// | |
| | TOTAL | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | - 0 | | - 0 | | - |
| | Securitisation and re-securitisations positions deducted from capital * | | - | - | - | - | - | - | - | - | _ | - | - | - | ////// | <i>-</i> | | | - ///// | 777 |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

as of 31 December 2012

| | | TV 9/ ** /** ** | | oosure values (as of 31/12/2 | | | RWA (as of 31/12/2012) ** | | adjustments and provisions (as of 31/12/2012) ** |
|------------------------------------|---|--|-------------------------|------------------------------|-------------------------|-------------------------|---------------------------------------|------------------------------|--|
| ounterparty Country ⁽¹⁾ | | 31/12/2012) | F-IRB | A-IRB | STA | F-IRB | A-IRB S1 | A F-IRB | A-IRB STA |
| | | | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted Non-defaulted | Defaulted Non-defaulted Defa | A-IRB STA ulted Non-defaulted Defaulted Non-defaulted Defaulted |
| | Central banks and central governments | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | | - | | | - - | - ////// | - (////// - ////// |
| | Institutions | - \ | | | | | | · · · /////// | - <i>(/////)</i> - <i>(/////)</i> |
| | Corporates | | | | | | | · · · /////// | - <i>(//////</i> // - <i>(//////</i> // |
| | Corporates - Of Which: Specialised Lending | | | - | | | | · - /////// | - <i>(////////////////////////////////////</i> |
| | Corporates - Of Which: SME | | | - | | | | · - /////// | · <i>\//////</i> |
| | Retail | | | - | | | | · - <i>\(/////</i> // | - <i>\(\(\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> |
| | Retail - Secured on real estate property | 0.0% | - | - | | | | · - <i>[//////</i> | - <i>(//////</i> / - <i>(//////</i> / |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | | | | | | · - \////// | - <i>//////</i> // - <i>//////</i> // |
| #N/A | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | | | | | | - /////// | - <i>(///////</i> - <i>(///////</i> |
| """ | Retail - Qualifying Revolving | \/////// | | - | | | | · · · · · /////// | - <i>\\\\\\\</i> |
| | Retail - Other Retail | | | - | | | | · · <i>\\\\\\</i> | - <i>{//////</i> - <i>{//////</i> |
| | Retail - Other Retail - Of Which: SME | | | - | | | | | - <i>\//////</i> - <i>\//////</i> |
| | Retail - Other Retail - Of Which: non-SME | | 1 - - | - | | | | · - <i>\//////</i> | - <i>\(\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> |
| | Equity | | | - | | | - - - | · - <i>\/////</i> / | - <i>\(\(\(\(\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> |
| | Securitisation | <i></i> | | - | | | | - ////// | - <i>\(\(\(\(\(\(\(\)\\\\\\\\\\\\\\\\\\\\\\</i> |
| | Other non-credit obligation assets | | | - | | | | · -\////// | |
| | TOTAL | (////////////////////////////////////// | 0 0 | 0 0 | 0 0 | 0 0 | 0 0 0 | | - 0 - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | | | - | | | | · - ////// | - \////// - \////// |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

Notes and definitions

| | | | | Exposure | e values (as of 31/12/2 | 012) ** | | | | RWA (as of 31 | /12/2012) ** | | | | Value adjus | tments and provi | sions (as of 31/12/20 ² | 12) ** |
|-----------------------------------|---|--------------------------------|-----------------------------|----------|-------------------------|-----------------|-----------|---------------|-----------|---------------|--------------|---------------|-----------|---------------|--------------|------------------|------------------------------------|-------------------|
| interparty Country ⁽¹⁾ | | LTV % ** (as of 31/12/2012) | F-IRB Non-defaulted Defa | | A-IRB | S | Α | F-IR | В | A-IR | В | STA | | F-II | RB | A-IRB | | STA |
| | | | Non-defaulted Defa | ulted No | n-defaulted Defaulte | d Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted Non-def | faulted Defaulted |
| | Central banks and central governments | | |] | - [| - | .] | - | - | - | - | - [| | | - | | - (//// | |
| | Institutions | - \ | - | - | - | - | | - | - | - | - | - | - [| | - | | - //// | |
| | Corporates | | - | - | - | - | | - | - | - | - | - | - / | | - | | - ///// | |
| | Corporates - Of Which: Specialised Lending | | - | - | - | - | - - | - | - | - | - | - | - 7 | | - | | - ///// | |
| | Corporates - Of Which: SME | | - | - | - | - | - - | - | - | - | - | - | - / | | <u> </u> | | - ///// | |
| | Retail | | 1 - | - | - | - | - - | - | - | - | - | - | - [| | <u> </u> | | - ///// | |
| | Retail - Secured on real estate property | 0.0% | - | - | - | - | | - | - | - | - | - | - [| | - | | - ///// | |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | - | - | - | - | | - | - | - | - | - | - [| | - | | - //// | |
| #N/A | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | - | - | - | - | - - | - | - | - | - | - | - [| | - | | - //// | |
| mura | Retail - Qualifying Revolving | /////// | - | - | - | - | - - | - | - | - | - | - | - [| | - | | - //// | |
| | Retail - Other Retail | - \////// | - | - | - | - | | - | - | - | - | - | - [| | - | | · //// | |
| | Retail - Other Retail - Of Which: SME | | - | - | - | - | - - | - | - | - | - | - | - (| | - | | - ///// | |
| | Retail - Other Retail - Of Which: non-SME | | - | - | - | - | | - | - | - | - | - | - (| | <u> </u> | | - ///// | |
| | Equity | <i>\\\\\\\</i> | <u>}</u> - | - | - | - | - - | - | - | - | - | - | - { | | g - | | · · ///// | |
| | Securitisation | | 1 - | - | - | - | - - | - | - | - | - | - | - (| | <u> </u> | | - //// | |
| | Other non-credit obligation assets | | | - | - | - | | - | - | - | - | - | - [| | - | | - //// | |
| | TOTAL | | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | - | 0 | - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | \////// | - | - | - | - | | - | - | - | - | - | - / | ////// | - | | - //// | |

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

as of 31 December 2012 BANCO COMERCIAL PORTUGUES SA (BCP OR MILLENNIUM BCP)

| | | | | osure values (as of 31/12/201 | 12) ** | | RWA (as of 31/12/2012) ** | | Value adjust | ments and provisio | ons (as of 31/12/2012) ** |
|------------------------------------|---|----------------------|-------------------------|-------------------------------|-------------------------|-------------------------|---------------------------|----------------------------|-------------------------|--------------------|----------------------------------|
| ounterparty Country ⁽¹⁾ | | | F-IRB | A-IRB | STA | F-IRB | A-IRB | STA | F-IRB | A-IRB | STA |
| | | 01/12/2012/ | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted No | lon-defaulted Defaulted | Non-defaulted De | efaulted Non-defaulted Defaulted |
| | Central banks and central governments | | | | - | | | | ////// | | - 1///// |
| | Institutions | | | | | | | // | <i>/////</i> // - | | |
| | Corporates | | | | | | | // | <i>/////</i> // - | | |
| | Corporates - Of Which: Specialised Lending | - \////// | | | | | | // | - | | |
| | Corporates - Of Which: SME | | | | | | | /// | ////// - | | - <i>\//////</i> |
| | Retail | | | | | | | // | <i>/////</i> // - | | · (///// |
| | Retail - Secured on real estate property | 0.0% | | | | | | // | <i>/////</i> // - | | - <i>\/////</i> |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | | | | | | // | <i>//////</i> - | | - <i>\/////</i> |
| | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | | | | | | // | ////// - | | - ////// |
| #N/A | Retail - Qualifying Revolving | | | | | | | // | ////// - | | - <i>(/////</i> // |
| | Retail - Other Retail | | | | | | | // | <i>/////</i> // - | | |
| | Retail - Other Retail - Of Which: SME | | | | | | | // | /////\\ | | - <i>\//////</i> |
| | Retail - Other Retail - Of Which: non-SME | | | | | | | // | ////// - | | - <i>\/////</i> |
| | Equity | | | | | | | // | <i> </i> - | | |
| | Securitisation | | | | | | | // | <i>/////</i> // - | | ·////// |
| | Other non-credit obligation assets | | | | | | | // | <i>/////</i> // - | | - (///// |
| | TOTAL | | 0 0 | 0 0 | 0 0 | 0 0 | 0 0 | 0 0 | - 0 | - | 0 - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | | | | | | | // | - | | - ////// |

¹⁾ Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

| | | LTV 9/ ** / | | | | of 30/06/2013) ** | | | | | RWA (as of 30/06/2 | 2013) ** | | | | Value adjus | stments and prov | isions (as of 30/06/2013) ** | |
|----------------------------|---|-------------|----------------|-------------|---------------|-------------------|--------------|-----------|---------------|-----------|--------------------|--------------|---------------|----------|--------------|---|------------------|-------------------------------|-----------|
| All couterparty countries | | 30/06/2013) | F-IRE | 3 | A-IRE | 3 | STA | | F-IRB | | A-IRB | | STA | | F | -IRB | A-IRI | B STA | Ą |
| | | | Non-defaulted | Defaulted N | lon-defaulted | Defaulted No | on-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted De | efaulted Nor | n-defaulted D | efaulted | Non-default | ed Defaulted | Non-defaulted | B STA Defaulted Non-defaulted | Defaulted |
| | Central banks and central governments | | - 1 | - | - | - | 10,779 | 0 | - | - | - | - | 363 | 0 | | <i>//</i> / - | | - (////// | (|
| | Institutions | | <u> </u> | - | - | - | 4,926 | 2 | - | - | 32 | - | 1,434 | 3 | | <u> </u> | | - <i>\/////</i> | 2 |
| | Corporates | | 12,529 | 1,471 | - | - | 11,717 | 1,871 | 13,353 | 84 | - | - | 10,172 | 2,219 | | 419 | | · ////// | 1,030 |
| | Corporates - Of Which: Specialised Lending | | 2,028 | 21 | - | - | - | - | 2,139 | - | - | - | - | - 1 | | 7/ 1 | | - <i>///////</i> | - |
| | Corporates - Of Which: SME | | 5,515 | 1,301 | - | - | 3,090 | 279 | 5,947 | 82 | - | - | 2,607 | 317 | | 380 | | - <i>///////</i> | 147 |
| | Retail | | 3 - | - | 29,756 | 2,536 | 2,339 | 232 | - | - | 7,472 | 55 | 1,444 | 242 | | - | | 571 | 149 |
| | Retail - Secured on real estate property | 72.2% | - | - | 26,181 | 1,625 | 384 | 110 | - | - | 6,239 | 24 | 138 | 110 | | <i>//</i> / - | | 204 | 18 |
| | Retail - Secured on real estate property - Of Which: SME | 61.8% | - | - | 1,514 | 168 | 40 | 14 | - | - | 677 | 10 | 17 | 14 | | <i>7</i> / - | 1/////// | 32 | 3 |
| BANCO COMERCIAL PORTUGUES | Retail - Secured on real estate property - Of Which: non-SME | 72.8% | - | - | 24,668 | 1,457 | 344 | 96 | - | - | 5,562 | 14 | 121 | 96 | | <u> </u> | <u> </u> | 172 | 15 |
| SA (BCP OR MILLENNIUM BCP) | Retail - Qualifying Revolving | | - | - | 1,093 | 106 | 15 | 4 | - | - | 359 | 5 | 11 | 6 | | <u> </u> | <i>\//////</i> | 43 | 1 |
| | Retail - Other Retail | | / - | - | 2,482 | 804 | 1,941 | 119 | - | - | 875 | 25 | 1,295 | 127 | <u>/////</u> | <u>// -</u> | <u> </u> | 325 | 130 |
| | Retail - Other Retail - Of Which: SME | | <u> </u> | - | 983 | 345 | 607 | 51 | - | - | 399 | 12 | 388 | 57 | | <u>// </u> | <i>\\\\\\</i> | 119 | 46 |
| | Retail - Other Retail - Of Which: non-SME | | 4 - | - | 1,499 | 459 | 1,334 | 67 | - | - | 476 | 14 | 907 | 70 | | <u> </u> | <i>\//////</i> | 206 | 84 |
| | Equity | <u> </u> | 487 | - | - | - | 1,578 | - | 1,157 | - | - | - | 2,051 | - [| | <u>// -</u> | <u> </u> | · (/////// | - |
| | Securitisation | | 2,596 | - | - | - | - | - | 934 | - | - | - | - | - (| | // · | | - (////// | - |
| | Other non-credit obligation assets | | <u>a</u> - I | - | - | - | 6,171 | - | - | - | - | - | 2,441 | - } | | - | | · ////// | - |
| | TOTAL | | 15,611 | 1,471 | 29,756 | 2,536 | 37,510 | 2,105 | 15,444 | 84 | 7,504 | 55 | 17,904 | 2,464 | 8 | 20 419 | 115 | 571 2,086 | 1,181 |
| | Securitisation and re-securitisations positions deducted from capital * | | 4 - | - | - | - | - | - | - | - | - | - | - | - (| | <i>-</i> | | - /////// | |

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

| | | TV 0/ ** / | | | sure values (as of | | | | | | RWA (as of 30/ | | | | | | | | provisions (as | | | |
|------------------------------|---|----------------|---------------|-----------|--------------------|---------------|------------|-----------|------------------|----------|----------------|-----------|-----------------|-----------|----------|--------------|-------------|---------------|------------------|--------------|---------------|-----------|
| party Country ⁽¹⁾ | | | F 19 F | | | | CT V | _ | F-IRB | | | - | I QTA | | L | E IDB | _ | | A_ID D | _ | СТУ | Λ. |
| | | | Non-defaulted | Defaulted | Non-defaulted [| Defaulted Non | -defaulted | Defaulted | Non-defaulted De | efaulted | Non-defaulted | Defaulted | Non-defaulted [| Defaulted | Non-defa | ulted [| Defaulted N | lon-defau | ted Default | ed Non- | defaulted | Defaulted |
| | Central banks and central governments | | - [| - | - | - | 6,836 | 0 | - | | - | - | 77 | 0 | | | - 1/ | | | -7/// | //// | , |
| | Institutions | | - | - | - | - | 1,308 | 2 | - | - | - | - | 457 | 3 | | | - // | <i>7777</i> | | - /// | | |
| | Corporates | | 10,971 | 1,448 | - | - | 6,963 | 1,671 | 11,984 | 84 | - | - | 5,673 | 2,007 | | | 417 | <i>7777.</i> | | - /// | 7777 | 6 |
| | Corporates - Of Which: Specialised Lending | | 1,873 | - | - | - | - | - | 1,852 | - | - | - | - | - | | | - 7 | <i>7777.</i> | <i>7</i> 7 | - 1/// | | |
| | Corporates - Of Which: SME | | 5,115 | 1,301 | - | - | 1,339 | 163 | 5,526 | 82 | - | - | 1,047 | 193 | | | 380 | | | - /// | | |
| | Retail | | - | - | 21,709 | 2,313 | 441 | 151 | - | - | 5,910 | 47 | 188 | 157 | | | - 1/2 | | // 4 | ,98 | | |
| | Retail - Secured on real estate property | 67.0% | - | - | 19,081 | 1,491 | 191 | 90 | - | - | 4,941 | 22 | 69 | 90 | | 777 | - 7 | 77777 | /// 1 | 80 /// | 77777 | |
| | Retail - Secured on real estate property - Of Which: SME | 61.8% | - | - | 1,504 | 168 | 24 | 9 | - | - | 674 | 10 | 10 | 9 | | | - 7 | <i>77777</i> | | 32 /// | <i>7777</i> 7 | |
| | Retail - Secured on real estate property - Of Which: non-SME | 67.4% | - | - | 17,577 | 1,323 | 167 | 80 | - | - | 4,266 | 11 | 59 | 80 | | <i>///</i> / | · // | 444 | 441 | 148 | <i>444</i> 4 | |
| Portugal | Retail - Qualifying Revolving | <u> </u> | - | - | 524 | 70 | 5 | 2 | - | - | 174 | 1 | 3 | 3 | | | - 7 | | <i>Z</i> / | 22 | | |
| | Retail - Other Retail | | - | - | 2,104 | 752 | 245 | 60 | - | - | 796 | 25 | 115 | 64 | | | · // | | // 2 | :97 | | |
| | Retail - Other Retail - Of Which: SME | | - | - | 980 | 344 | 220 | 31 | - | - | 398 | 12 | 97 | 34 | | | - / | $Z\!\!Z\!\!Z$ | | 19 | | |
| | Retail - Other Retail - Of Which: non-SME | | - | - | 1,124 | 408 | 24 | 28 | - | - | 397 | 13 | 18 | 30 | | /// | - 7 | <i>]]]]]</i> | // 1 | 78 /// | | |
| | Equity | | 487 | - | - | - | 1,554 | - | 1,157 | - | - | - | 2,027 | - | | | - 1/ | <u>/////</u> | <u>//</u> | <u>·///</u> | | |
| | Securitisation | | 2,596 | - | - | - | - | - | 934 | - | - | - | - | - | | | - 1/ | | <i>7</i> 7 | - /// | | |
| | Other non-credit obligation assets | <u> </u> | - | - | - | - | 5,409 | - | - | - | - | - | 2,024 | - | | <u>///</u> | - 7 | | <u>//</u> | <u>- ///</u> | | |
| | TOTAL | | 14,053 | 1,448 | 21,709 | 2,313 | 22,512 | 1,824 | 14,075 | 84 | 5,910 | 47 | 10,446 | 2,167 | | 777 | 417 | | 85 4 | 98 | 1,870 | 7 |
| | Securitisation and re-securitisations positions deducted from capital * | \////// | - | - | - | - | - | - | - | - | - | - | - | - | ///// | /// | - 1/ | 77777 | <i>7</i> // | - //// | //// | |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

| | | | | | sure values (as | | | | | | RWA (as of 30/ | | | | | | | isions (as of 30/06/2013) | |
|-------------------------------------|---|-----------------------------|---------------|-----------|-----------------|-----------|---------------|-----------|---------------|-----------|----------------|-----------|---------------|-----------|--------------|----------------|---------------|---------------------------|---------------|
| Counterparty Country ⁽¹⁾ | | LTV % ** (as of 30/06/2013) | F-IRB | | A-IR | В | STA | | F-IR | В | A-IRE | В | STA | | F-I | RB | A-IRE | 3 | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulte | d Defaulted | Non-defaulted | Defaulted Non-defaul | ted Defaulted |
| | Central banks and central governments | | - [| - | - | - [| 2,308 | - | - | - | -] | - | 0 | - | | | | - ////// | |
| | Institutions | | - 1 | - | - | - | 305 | 0 | - | - | - | - | 83 | 0 | | - | | - ////// | <i>7</i> 7 |
| | Corporates | | 0 | - | - | - | 2,055 | 121 | 0 | - | - | - | 1,845 | 133 | | 7 - | | - ///// | 9 |
| | Corporates - Of Which: Specialised Lending | | | - | - | - | - | - | - | - | - | - | - | - | | 7 - | | - ////// | <i>77</i> 7 |
| | Corporates - Of Which: SME | | 0 | - | - | - | 1,411 | 109 | 0 | - | - | - | 1,235 | 117 | | - | | - ////// | 7 7 |
| | Retail | | - [| - | 6,852 | 78 | 907 | 53 | - | - | 1,336 | 8 | 680 | 54 | | <u> </u> | | 35 | 7 |
| | Retail - Secured on real estate property | 91.3% | - | - | 6,092 | 40 | 3 | 1 | - | - | 1,109 | 3 | 1 | 1 | | - | | 13 | <i>7</i> 7 |
| | Retail - Secured on real estate property - Of Which: SME | 51.4% | - | - | 1 | - | 3 | 1 | - | - | - | - | 1 | 1 | | - | | - ////// | <i>7</i> 7 |
| Poland | Retail - Secured on real estate property - Of Which: non-SME | 91.3% | - | - | 6,091 | 40 | 0 | 0 | - | - | 1,109 | 3 | 0 | 0 | | - | | 13 ///// | |
| Folaliu | Retail - Qualifying Revolving | | - | - | 545 | 34 | 4 | 0 | - | - | 179 | 5 | 3 | 0 | | <u> </u> | | 20 ////// | |
| | Retail - Other Retail | | - | - | 215 | 5 | 900 | 52 | - | - | 47 | 1 | 675 | 53 | | / · | | 2 ////// | 7 |
| | Retail - Other Retail - Of Which: SME | | - | - | - | - | 328 | 17 | - | - | - | - | 246 | 19 | | - | | - ////// | 2 |
| | Retail - Other Retail - Of Which: non-SME | | - | - | 215 | 5 | 573 | 34 | - | - | 47 | 1 | 429 | 34 | | <u> </u> | | 2////// | 5: |
| | Equity | <i></i> | 1 - | - | - | - | - | - | - | - | - | - | - | - | | <i>-</i> | | · <i>\/////</i> | // |
| | Securitisation | | - | - | - | - | - | - | - | - | - | - | - | - | | <u> </u> | | - ////// | |
| | Other non-credit obligation assets | | - | - | - | - | 269 | - | - | - | - | - | 85 | - | | - | | - (///// - (///// | |
| | TOTAL | | 0 | 0 | 6,852 | 78 | 5,845 | 174 | 0 | 0 | 1,336 | 8 | 2,692 | 187 | | 0 0 | 29 | 35 | 69 16 |
| | Securitisation and re-securitisations positions deducted from capital * | | - | - | - | - | - | - | - | - | - | - | - | - | ////// | 7 - | | - ////// | <i>7</i> / |

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

| | | I TV 9/ ** (ac af | | osure values (as of 30/06/20 | | | RWA (as of 30/06/2013) ** | | | ments and provisions (| |
|------------------------------------|---|-------------------|-------------------------|------------------------------|-------------------------|-------------------------|---------------------------|---------------------------|-------------------------|------------------------|------------------------------------|
| ounterparty Country ⁽¹⁾ | | 30/06/2013) | F-IRB | A-IRB | STA | F-IRB | A-IRB | STA | F-IRB | A-IRB | STA |
| | | | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | d Non-defaulted Defaulted | Non-defaulted Defaulted N | Non-defaulted Defaulted | Non-defaulted Defau | STA ulted Non-defaulted Defaulted |
| | Central banks and central governments | | | | | | | · / | | | -\///// |
| | Institutions | | | | - 36 - | | | 32 - | ////// - | | · ////// |
| | Corporates | | 84 - | | | 209 - | | | ////// - | | ·////// |
| | Corporates - Of Which: Specialised Lending | | 84 - | | | 209 - | | / | ////// - | | - ////// |
| | Corporates - Of Which: SME | | | | | | | / | - | | - ////// |
| | Retail | |] - - | 0 | 0 0 0 | | - 0 0 | 0 0 | <i>//////</i> // - { | | |
| | Retail - Secured on real estate property | 102.9% | | 0 - | | | - 0 - | / | ////// - | | - ////// |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | | | | | | // | ////// | | - <i>\/////</i> |
| Greece | Retail - Secured on real estate property - Of Which: non-SME | 102.9% | | 0 - | | | - 0 - | / | ////// - | | - /////// |
| Greece | Retail - Qualifying Revolving | | | 0 | 0 0 | | - 0 0 | 0 0 | ////// | | <u> </u> |
| | Retail - Other Retail | 1/////////// | | - - | - 0 - | | - - - | ∘ - [2 | ////// - [| | · <i>\/////</i> |
| | Retail - Other Retail - Of Which: SME | | | | | | | / | ////// - | | - ////// |
| | Retail - Other Retail - Of Which: non-SME | | | | - 0 - | | | 0 - 7 | <i>/////</i> // - \ | ////// | <u> </u> |
| | Equity | <i></i> | 1 - - | - - | - 1 - | - - | | 1 - 🔀 | <i>/////</i> / - | ////// | - <i>\/////</i> |
| | Securitisation | | | | | | | // | ////// - | | - \///// |
| | Other non-credit obligation assets | | | | | | | / | ////// - | | - (////// |
| | TOTAL | | 84 0 | 0 | 0 37 0 | 209 0 | 0 0 | 33 0 | - 0 | 0 | 0 4 |
| | Securitisation and re-securitisations positions deducted from capital * | | | | | | | // | ////// - | | ·////// |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

Notes and definitions

| | | 1 = 1 0 (++ 4 | | osure values (as of 30/06/20 | | | RWA (as of 30/06/2013) | | | ljustments and provision | |
|----------------------------------|---|---|-------------------------|------------------------------|-------------------------|-------------------------|------------------------|-------------------------|-----------------------------|--------------------------|----------------------------------|
| nterparty Country ⁽¹⁾ | | 30/06/2013) | F-IRB | A-IRB | STA | F-IRB | A-IRB | STA | F-IRB | A-IRB | STA |
| | | | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulte | ed Non-defaulted Defaul | Ited Non-defaulted Defaulte | ed Non-defaulted De | efaulted Non-defaulted Defaulted |
| | Central banks and central governments | *************************************** |] | | - 591 - | - | - | - 99 | · /////// | · <i>\/////</i> | - <i>\/////</i> |
| | Institutions | | | | - 140 - | - | - | - 28 | - ////// | - ////// | - ////// |
| | Corporates | | | | 856 10 | - | | - 836 | 10 | - <i>//////</i> | - ////// |
| | Corporates - Of Which: Specialised Lending | | | | | - | | | - ////// | - /////// | - ////// |
| | Corporates - Of Which: SME | | | | - 11 - | - | | - 2 | - ////// | ·////// | - <i>///////</i> |
| | Retail | | | 21 | 9 239 0 | - | - 1 | 0 177 | ·////// | - <i>\\\\\\</i> | 6////// |
| | Retail - Secured on real estate property | 0.0% | | 4 | 0 - | - | - 1 | - 0 | · ////// | - ////// | - · ////// |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | | | | - | | | - (////// | - ////// | - (////// |
| Mozambique | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | | 4 (| 0 - | - | - 1 | - 0 | - /////// | - <i>\//////</i> | 0////// |
| Mozambique | Retail - Qualifying Revolving | | 1 | 0 (| 0 | - | - 0 | 0 - | - <i>\/////</i> | <u>-\/////</u> | |
| | Retail - Other Retail | | ; - - | 17 8 | 8 238 0 | - | - 0 | - 177 | ·////// | · <i>\/////</i> | 6 (///// |
| | Retail - Other Retail - Of Which: SME | | | 0 - | - 0 - | - | - 0 | - 0 | - /////// | - ////// | - \////// |
| | Retail - Other Retail - Of Which: non-SME | | <u> </u> | 17 8 | 8 238 0 | - | - 0 | - 177 | <u> </u> | <u>- ///////</u> | 6 ////// |
| | Equity | (/////// | | | - 1 - | - | - | - 1 | · <i>(//////</i> | · <i>\/////</i> | · (////// |
| | Securitisation | | | | | - | . - | | - ////// | - (////// | · ////// |
| | Other non-credit obligation assets | | | | - 174 - | - | | - 131 | - (///// | - ////// | |
| | TOTAL | | 0 0 | 21 9 | 9 2,001 10 | 0 0 | 1 | 0 1,272 | 10 - 0 | 0 | 6 30 |
| | Securitisation and re-securitisations positions deducted from capital * | | | | | - | | | - /////// | - ////// | - ////// |

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

| | | 1 TV 0/ ** 4 | . | | osure values (as of 30 | | | | | as of 30/06/2013) ** | | | tments and provisions | |
|----------------------------------|---|---|--|-----------|------------------------|-----------------|-----------------|-------------------|-----------------|----------------------|-------------------------|--|--|------------------------------|
| nterparty Country ⁽¹⁾ | | LTV % ** (as of 30/06/2013) | F-IRB | | A-IRB | | STA | F-IRB | | A-IRB | STA | F-IRB | A-IRB | STA |
| | | | Non-defaulted | Defaulted | Non-defaulted Def | aulted Non-defa | ulted Defaulted | l Non-defaulted C | efaulted Non-de | efaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defa | aulted Non-defaulted Default |
| | Central banks and central governments | <i>- \(\(\(\(\(\(\)\\\\\\\\\\\\\\\\\\\\\\\\</i> | ' - | - | - | - | - | - - | - | | . - - | · | | · {////// |
| | Institutions | | <u> </u> | - | - | - | 521 | - - | - | - | 104 - | ·//////////////////////// | | -\///// |
| | Corporates | | 53 | - | - | - | 26 | - 60 | - | | . 26 - | ·///////////////////////////////////// | | - <i>\\\\\\</i> |
| | Corporates - Of Which: Specialised Lending | | 49 | - | - | - | - | - 57 | - | | | · //////////////////////////////////// | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | - <i>\//////</i> |
| | Corporates - Of Which: SME | | 1 | - | - | - | - | - 1 | - | | | | | - /////// |
| | Retail | | <u>- </u> | - | 207 | 10 | 2 | 1 - | - | 42 | 1 1 | · ////// - | | 1////// |
| | Retail - Secured on real estate property | 60.9% | - | - | 198 | 8 | 1 | 1 - | - | 41 | . 0 | ·///////////////////////////////////// | | 1////// |
| | Retail - Secured on real estate property - Of Which: SME | 46.8% | - | - | 1 | - | 0 | | - | 0 . | . 0 - | ·///////////////////////////////////// | | - <i>\\\\\\\</i> |
| France | Retail - Secured on real estate property - Of Which: non-SME | 61.0% | - | - | 197 | 8 | 1 | 1 - | - | 40 | 0 | | | 1////// |
| France | Retail - Qualifying Revolving | 61.0% | | - | 4 | 0 | 0 | 0 - | - | 1 | 0 (| ·////// | | 0////// |
| | Retail - Other Retail | <i>\//////</i> | i - I | - | 5 | 1 | 1 | 0 - | - | 1 | 0 0 | · ////// - | | 1 |
| | Retail - Other Retail - Of Which: SME | | - | - | 1 | - | 1 | 0 - | - | 0 - | . 0 (| ·//////// | | - /////// |
| | Retail - Other Retail - Of Which: non-SME | ///////// | <u> </u> | - | 4 | 1 | 0 | 0 - | - | 1 | 0 (| ·/////// | | 1////// |
| | Equity | | <u> </u> | - | - | - | - | - - | - | - . | - - | ·///////////////////////////////////// | | - \ <i>//////</i> |
| | Securitisation | | - | - | - | - | - | | - | - | | - | | - (////// |
| | Other non-credit obligation assets | <i>\//////</i> | <u> </u> | - | - | - | - | - - | - | | | ·////// - | | - (////// |
| | TOTAL | | 53 | 0 | 207 | 10 | 549 | 1 60 | 0 | 42 | 132 | 0 0 | 1 | 1 0 |
| | Securitisation and re-securitisations positions deducted from capital * | | - | - | - | - | - | | - | - | | ·////// - | | - (////// |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

| | | . = 1, 0, 44, 7 | .] | | s (as of 30/06/2013) | | | 1 | | RWA (as of 30/06/20 | | | | | | ns (as of 30/06/2013) ** |
|--------------------------------|---|-----------------------------|---------------|---------------------|----------------------|---------------|-----------|---------------|-----------|---------------------|------------|------------------|---------------------|----------------|--|--------------------------|
| erparty Country ⁽¹⁾ | | LTV % ** (as of 30/06/2013) | F-IRB | | A-IRB | STA | L | F-IRE | 3 | A-IRB | | STA | F-IF | ₹B | A-IRB | STA |
| | | | Non-defaulted | Defaulted Non-defau | ulted Defaulted | Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulted Defa | aulted Non | -defaulted Defau | ılted Non-defaulted | Defaulted | Non-defaulted De | efaulted Non-defaulted D |
| | Central banks and central governments | <i> </i> | 1 - I | - | - - | 205 | - | - | - | - | - | - | - ////// | 1 - | | · (////// |
| | Institutions | | <u> </u> | - | | 968 | - | - | - | - | - | 207 | · ////// | 7 - | ·///// | ·////// |
| | Corporates | | 0 | - | | 27 | - | 0 | - | - | - | 27 | ·////// | 7 - | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | -\ <i>\\\\\\\</i> |
| | Corporates - Of Which: Specialised Lending | | - | - | | - | - | - | - | - | - | - | ·////// | 7 - | · ////// | - <i>\//////</i> |
| | Corporates - Of Which: SME | | 0 | - | | - | - | 0 | - | - | - | - | - /////// | | ·////// | - /////// |
| | Retail | | a -l | - | 39 15 | 0 | 6 | - | - | 12 | 0 | 0 | 7 ////// |] - | · <i>//////</i> / | 2 |
| | Retail - Secured on real estate property | 73.7% | - | - | 39 14 | - | 4 | - | - | 12 | 0 | - | 4 | 7 - | ·///// | 2////// |
| | Retail - Secured on real estate property - Of Which: SME | 73.1% | - | - | 1 - | - | 0 | - | - | 1 | - | - | 0////// | 7 - | · <i>//////</i> | - <i>\\\\\\\</i> |
| Ireland | Retail - Secured on real estate property - Of Which: non-SME | 73.7% | - | - | 38 14 | - | 3 | - | - | 11 | 0 | - | 3////// | _ | <i>-\/////</i> | 2/////// |
| | Retail - Qualifying Revolving | | 1 - | - | 0 0 | 0 | 0 | - | - | 0 | 0 | 0 | 0////// | <u> </u> | <i>-\//////</i> | 0 <i>///////</i> |
| | Retail - Other Retail | | a - I | - | 0 1 | 0 | 2 | - | - | 0 | 0 | 0 | 3 /////// | } - | | ·////// |
| | Retail - Other Retail - Of Which: SME | | | - | 0 - | - | 1 | - | - | 0 | - | - | 1////// | <u> </u> | | - /////// |
| | Retail - Other Retail - Of Which: non-SME | | 4 - | - | 0 1 | 0 | 1 | - | - | 0 | 0 | 0 | 2 | <u> </u> | ·/////// | |
| | Equity | <i>- \///////</i> | a - I | - | - - | - | - | - | - | - | - | - | · \////// | 1 - | · | · · (////// |
| | Securitisation | | 4 - | - | | - | - | - | - | - | - | - | - /////// | <u> </u> | ·///// | - (////// |
| | Other non-credit obligation assets | | <u>-</u> | - | | - | - | - | - | - | - | - | -\///// | <u> </u> | ·////// | - /////// |
| | TOTAL | | 0 | 0 | 39 15 | 1,200 | 6 | 0 | 0 | 12 | 0 | 235 | 7 | 0 | 0 | 2 0 |
| | Securitisation and re-securitisations positions deducted from capital * | | _ | - | | - | - | - | - | - | - | - | - ////// | _ | .1////// | - /////// |

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

| | | 1 TV 0/ ** / (| | | lues (as of 30/06/2 | | | | RWA (as of 30 | | | | | | | visions (as of 30/06/2013) ** | |
|-----------------------------|---|----------------|---------------|-----------------|---------------------|----------------|-------------|------------------------|-----------------|-----------|---------------|-----------|--------------|--------------|--|-------------------------------|------------------|
| arty Country ⁽¹⁾ | | 30/06/2013) | F-IRI | В | A-IRB | s | TA | F-IRB | A-IF | ₹В | ST | A | F-I | RB | A-IRI | B S Defaulted Non-defaulted | STA |
| | | | Non-defaulted | Defaulted Non-d | efaulted Defaulte | d Non-defaulte | d Defaulted | Non-defaulted Defaulte | d Non-defaulted | Defaulted | Non-defaulted | Defaulted | Non-defaulte | d Defaulted | Non-defaulted | Defaulted Non-defaulted | d Defau |
| | Central banks and central governments | <i>\//////</i> | - 1 | - | | - | | - | | .] | - | - | | 3 | | · · ////// | 2 |
| | Institutions | | - | - | - | - | | - | | | - | - | | - | | · ////// | 7 |
| | Corporates | | - | - | - | - | | - | | | - | - | | / | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | · · ////// | 7 |
| | Corporates - Of Which: Specialised Lending | | 1 - | - | - | - | | - | | | - | - | | / | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | · · ////// | 7 |
| | Corporates - Of Which: SME | | - | - | - | - | | - | | | - | - | | - | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | - ////// | <u> </u> |
| | Retail | | - | - | - | - | | - | - | - | - | - | | - | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | · ////// | A T |
| | Retail - Secured on real estate property | 0.0% | - | - | - | - | | - | | | - | - | | - | | · · ////// | |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | - | - | - | - | | - | | | - | - | | - | | · ////// | 7 |
| #N/A | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | - | - | - | - | | - | | - | - | - | | / | | · · ////// | 7 |
| ,,,,,, | Retail - Qualifying Revolving | /////// | - | - | - | - | | - | | | - | - | | - | 1////// | · · ////// | |
| | Retail - Other Retail | | - | - | - | - | | - | - | - | - | - | | <u> </u> | | · ///// | 7 |
| | Retail - Other Retail - Of Which: SME | | - | - | - | - | | - | | - | - | - | | <u>-</u> | <u> </u> | · ////// | |
| | Retail - Other Retail - Of Which: non-SME | | - | - | - | - | | - | | | - | - | | <u> </u> | <i>\//////</i> | · · ////// | 24 |
| | Equity | <i></i> | 1 - 1 | - | - | - | - - | - | - - | - - | - | - | | a - | | \ -\ <i>\\\\\\</i> | // |
| | Securitisation | | - | - | - | - | | - | | - | - | - | | - | | · · ////// | a – |
| | Other non-credit obligation assets | |] - | - | - | - | | - | | | - | - | | <u> </u> | | · · · ////// | \mathbb{Z}^{-} |
| | TOTAL | | 0 | 0 | 0 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | | - 0 | - | 0 | - |
| | Securitisation and re-securitisations positions deducted from capital * | | - | - | - | - | | - | | | - | - | | 7 - | | - ////// | a T |

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

as of 30 June 2013 BANCO COMERCIAL PORTUGUES SA (BCP OR MILLENNIUM BCP)

| | | 1.71.0/ ** / | | osure values (as of 30/06/201 | | | RWA (as of 30/06/2013) ** | | | | sions (as of 30/06/2013) ** |
|--------------------------|---|--------------|-------------------------|-------------------------------|-------------------------|-------------------------|---------------------------|--------------------------------|--|---------------|--|
| Counterparty Country (1) | | 30/06/2013) | F-IRB | A-IRB | STA | F-IRB | A-IRB | STA | F-IRB | A-IRB | STA Defaulted Non-defaulted Defaulted |
| | | | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted Non-de | faulted Defaulted | Non-defaulted | Defaulted Non-defaulted Defaulted |
| | Central banks and central governments | | | | | | | - · · //// | <i>///</i> / | | · ////// |
| | Institutions | | | | | | | | <i>///</i> // - | | - ////// |
| | Corporates | | | | | | | //// | <i>////</i> | | - ////// |
| | Corporates - Of Which: Specialised Lending | | | | | | | //// | //// | | - ////// |
| | Corporates - Of Which: SME | | | | | | | //// | //// - | <i>\/////</i> | - /////// |
| | Retail | | | | | | | //// | <i>///</i> // · | | <u> </u> |
| | Retail - Secured on real estate property | 0.0% | | | | | | //// | <i>////</i> | | - ////// |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | | | | | | //// | <i>////</i> | | - ////// - |
| #N/A | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | | | | | | //// | //// - | | - /////// |
| #IVA | Retail - Qualifying Revolving | | | | | | | | /// <u> </u> | | <u> </u> |
| | Retail - Other Retail | |] - - | | | | | - - <i>[///</i> | <i>///</i> // · | | - · <i>//////</i> / |
| | Retail - Other Retail - Of Which: SME | | | | | | | //// | //// | | - /////// - |
| | Retail - Other Retail - Of Which: non-SME | | 1 | | | | | · · · · · · //// | <u>//// · · · · · · · · · · · · · · · · · </u> | <i>\\\\\\</i> | <u>· · ////// · · ·</u> |
| | Equity | <u> </u> | | | | | | - - <i>\////</i> | /// <u> </u> | | <u> </u> |
| | Securitisation | | | | | | | //// | /// <u> </u> | | - ////// - |
| | Other non-credit obligation assets | <u> </u> | <u> </u> | | | | | <u> - -\////</u> | /// <u> </u> | <u> </u> | <u></u> |
| | TOTAL | | 0 0 | 0 0 | 0 0 | 0 0 | 0 0 | 0 0 | - 0 | - | 0 - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | | | | | | | //// | /// / | | - (////// - |

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

| | | | Exp | osure values (as of 30/06/2013) ** | | | RWA (as of 30/06/2013) ** | | Value adjust | ments and provisions (a | (as of 30/06/2013) ** |
|---------------------------------|---|--------------------------------|-------------------------|--|-----------|-------------------------|---------------------------|-------------------------|--|-------------------------|------------------------------|
| terparty Country ⁽¹⁾ | | LTV % ** (as of 30/06/2013) | F-IRB | A-IRB ST Non-defaulted Defaulted Non-defaulted | A | F-IRB | A-IRB | STA | F-IRB | A-IRB | STA |
| | | | Non-defaulted Defaulted | Non-defaulted Defaulted Non-defaulted | Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defau | lted Non-defaulted Defaulted |
| | Central banks and central governments | | | - [-] | . - | | - | | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | | - (///// |
| | Institutions | | | | | | | | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | | ·////// |
| | Corporates | | | | | | | | <i>\/////</i> - | | ·////// |
| | Corporates - Of Which: Specialised Lending | | | | - | | | | <i>\//////</i> - | | - 1///// |
| | Corporates - Of Which: SME | | | | - | | | | <i>\/////</i> - | | - \////// |
| | Retail | | | | . - | | | | <i>\/////</i> | | · (///// |
| | Retail - Secured on real estate property | 0.0% | | | | | | | <i>\\\\\\\\</i> | | - ////// |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | | | | | | | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | | ·////// |
| #N/A | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | | | - | | | | <i>\//////</i> - | | · ////// |
| | Retail - Qualifying Revolving | | | | | | | | <i>\/////</i> - | | ·////// |
| | Retail - Other Retail | | | | | | | | <i>//////</i> - | | - /////// |
| | Retail - Other Retail - Of Which: SME | <u> </u> |] | | | | | . - - | <i>\/////</i> - | <i>//////</i> // | · <i>\/////</i> |
| | Retail - Other Retail - Of Which: non-SME | | | | - | | | | <i>//////</i> - | | - ////// |
| | Equity | | | | | | | . - - | <i>\/////</i> - | <i>//////</i> | <u>-\/////</u> |
| | Securitisation | | | | | | | | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | | - ////// |
| | Other non-credit obligation assets | | | | - | | | | <i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i> | | - ////// |
| | TOTAL | | 0 0 | 0 0 0 | 0 | 0 0 | 0 0 | 0 0 | - 0 | - 0 | - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | | | | | | | | <i>//////</i> - | ////// | · ////// |

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

BANCO COMERCIAL PORTUGUES SA (BCP OR MILLENNIUM BCP)

| | | | | osure values (as of 30/06/201 | 13) ** | | RWA (as of 30/06/2013) ** | | | | s (as of 30/06/2013) ** |
|-------------------------------------|---|--------------------------------|-------------------------|-------------------------------|-------------------------|-------------------------|---------------------------|--|---|------------------|--------------------------------|
| Counterparty Country ⁽¹⁾ | | LTV % ** (as of 30/06/2013) | F-IRB | A-IRB | STA | F-IRB | A-IRB | STA F- | -IRB | A-IRB | STA |
| | | 30,33,2312, | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | Non-defaulted Defaulted | STA F- Non-defaulted Defaulted Non-defaulte | ed Defaulted N | on-defaulted Def | aulted Non-defaulted Defaulted |
| | Central banks and central governments | | | | | | | | 77 - 17 | | - (////// |
| | Institutions | | | | | | | <i>- \/////</i> | <i>7</i> 7 - <i>1</i> 7 | | - <i>\/////</i> |
| | Corporates | | | | | | | ////// | <i>a - 10.</i> | | · (////// |
| | Corporates - Of Which: Specialised Lending | | | | | | | ////// | // - // | | · ////// |
| | Corporates - Of Which: SME | //////// | | | | | | ////// | <i>7</i> 7 - 72 | <i>7////</i> / | - ////// |
| | Retail | | | | | | | - · ////// | <i>7</i> - 1/2 | | - <i>//////</i> / |
| | Retail - Secured on real estate property | 0.0% | | | | | | ////// | <i>7</i> 7 - 177 | | - <i>//////</i> / |
| | Retail - Secured on real estate property - Of Which: SME | 0.0% | | | | | | ////// | <i>7</i> 7 - 77 | | - ////// |
| | Retail - Secured on real estate property - Of Which: non-SME | 0.0% | | | | | | ////// | <u> </u> | | - (///// |
| #N/A | Retail - Qualifying Revolving | | | | | | | ////// | <u> </u> | | - ////// |
| | Retail - Other Retail | | | | | | | <i>- \/////</i> | <i>7</i> 7 - 17 | | - <i>//////</i> / |
| | Retail - Other Retail - Of Which: SME | | | | | | | ////// | <u> </u> | | - ////// |
| | Retail - Other Retail - Of Which: non-SME | <i>\\\\\\\</i> | | | | | | - - <i>\/////</i> | <u>// - </u> | | · <i>\/////</i> / |
| | Equity | | | | | | | <i>- - </i> | <i>a</i> - 6 | | - <i>\\\\\\\</i> |
| | Securitisation | | | | | | | <i>//////</i> | <i>7</i> 7 - 17 | | - ////// |
| | Other non-credit obligation assets | | | | | | | | // -// | | - (///// |
| | TOTAL | | 0 0 | 0 0 | 0 0 | 0 0 | 0 0 | 0 0 | - 0 | - | 0 - 0 |
| | Securitisation and re-securitisations positions deducted from capital * | <i>\//////</i> | | | | | | (///// | 7/ - 7/ | 7///// | - ////// |

Notes and definitions

Explanatory footnotes

The adopted default definition is in accordance with Banco de Portugal Credit at Risk rules

¹⁾ Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

3. SECURITISATION SUMMARY

PT054

BANCO COMERCIAL PORTUGUES SA (BCP OR MILLENNIUM BCP)

(in million Euro)

| | Exposure Value as of 31/12/2012 | Exposure Value as of 30/06/2013 |
|--|---------------------------------|---------------------------------|
| Banking Book | 484 | 2,596 |
| Trading Book (excl. correlation trading) | 0 | 0 |
| Correlation Trading Portfolio | 0 | 0 |
| Total | 484 | 2,596 |

Explanatory footnotes

4. MARKET RISK

PT054 BANCO COMERCIAL PORTUGUES SA (BCP OR MILLENNIUM BCP)

| (in million Euro) | | | | | |
|--------------------------|---|------------------|-----------------|-------------------------------|-------|
| | | 31-12- | -2012 | 30-06 | -2013 |
| | 7 | OTAL RISK AMO | EXPOSURE UNT | TOTAL RISK EXPOSURE AMOUNT | |
| | Ī | SA | IM | SA | IM |
| Traded Debt Instruments | | 87 | 191 | 49 | 342 |
| TDI - General risk | | 25 | 191 | 18 | 342 |
| TDI - Specific risk | | 62 | 0 | 32 | 0 |
| Equities | | 6 | 117 | 2 | 90 |
| Equities - General risk | | 0 | 117 | 0 | 90 |
| Equities - Specific risk | | 6 | 0 | 2 | 0 |
| Foreign exchange risk | | 0 | 161 | 0 | 68 |
| Commodities risk | | 1 | 0 | 0 | 0 |

Explanatory footnotes

PT054 BANCO COMERCIAL PORTUGUES SA (BCP OR MILLENNIUM BCP)

| (in million Euro) | | | | | | | | | |
|---|---------------------|----------------------------------|---|----------------------------------|---------------------------------|---|---|--|--|
| Residual | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposur | es (long) net of cash short | ECT POSITIONS positions of sovereign deline is a maturity matching) (1) | | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total | Austria | 0 0 0 0 12 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 12 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 12 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total | Belgium | 0 0 0 0 12 0 | 0 0 0 0 0 0 | 0 0 0 0 12 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 12 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total | Bulgaria | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total | Cyprus | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 |

| (in million Euro) | | | | | | | | | |
|------------------------------|---------------------|----------|---|----------------|-------------------------------|---|---|--|--|
| Residual | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposur | es (long) net of cash short | ECT POSITIONS positions of sovereign de is a maturity matching) ⁽¹ | | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 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] | Czech Republic | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | · · | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] [10Y - more] | • | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Denmark | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Dominark | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] [3M - 1Y] | | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Estonia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] |] | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Finland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | 1 | 0 | 0 0 | 0 | 0 0 | 0 | 0 0 | 0 | 0 |
| [10Y - more] Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| IUlai | | U | U | U | U | U | U | U | U |

| (in million Euro) | | | | | | | | | |
|----------------------------|---------------------|----|---|----------------|-------------------------------|---|--|--|--|
| Residual | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposur | es (long) net of cash short | ECT POSITIONS positions of sovereign de is a maturity matching) ⁽¹ | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 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] [3Y - 5Y] | France | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Germany | 0 | 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 | 0 |
| [10Y - more] Total | | 0 | 0 | 0 0 | 0 | 0 0 | 0 0 | 0 | 0 |
| [0 - 3M] | | 26 | 0 | 26 | 18 | 0 | 7 | 0 | 0 |
| [3M - 1Y] | | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Greece | 2 | 2 | 2 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 5 | 2 | 5 | 3 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 16 | 0 | 16 | 16 | 0 | 0 | 0 | 0 |
| Total | | 50 | 6 | 50 | 37 | 0 | 7 | 0 | 0 |
| [0-3M] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Hungary | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|----------------------------|---------------------|-----|---|----------------|-------------------------------|---|---|--|--|
| Residual | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposur | es (long) net of cash short | ECT POSITIONS positions of sovereign de is a maturity matching) (1) | | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 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] | Iceland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 209 | 0 | 209 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Ireland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | IICIAIIG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 209 | 0 | 209 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] [3M - 1Y] | | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| [3W - 11] [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Italy | 50 | 0 | 50 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 50 | 0 | 50 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Latvia | 0 | 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 | 0 | 0 |
| [10Y - more] Total | | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| I Ulai | | U | U | U | U | U | U | U | U |

| (in million Euro) | | | | | | | | | |
|----------------------------|---------------------|---|---|----------------|-------------------------------|---|---|--|--|
| Residual | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposur | es (long) net of cash short | ECT POSITIONS positions of sovereign de is a maturity matching) ⁽¹ | bt to other counterparties | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 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] | Liechtenstein | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | 1 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] |] | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Lithuania | 0 | 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 | 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 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Luxembourg | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Luxembourg | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] [1Y - 2Y] | • | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Malta | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|------------------------------|-------------|------------|---|----------------|-------------------------------|---|--|--|--|
| Residual | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposur | es (long) net of cash short | ECT POSITIONS positions of sovereign de is a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Maturity ↓ | | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 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] | Netherlands | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | ł | 12 0 | 0 | 12 0 | 0 | 0 | 12 0 | 0 | 0 |
| [10Y - more] | ł | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 12 | 0 | 12 | 0 | 0 | 12 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] |] | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Norway | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Norway | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] [3M - 1Y] | ł | 9 61 | 6 3 | 9 61 | 53 | 0 | 2 4 | 0 | 0 |
| [3M - 11] [1Y - 2Y] | 1 | 156 | 5 | 156 | 150 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | 1 | 158 | 22 | 158 | 134 | 0 | 1 1 | 0 | 0 |
| [3Y - 5Y] | Poland | 464 | 52 | 464 | 409 | 0 | 3 | 0 | 0 |
| [5Y - 10Y] | 1 | 104 | 77 | 104 | 26 | 0 | 1 | 0 | 0 |
| [10Y - more] |] | 9 | 9 | 9 | 0 | 0 | 0 | 0 | 0 |
| Total | | 960 | 175 | 960 | 773 | 0 | 11 | 0 | 0 |
| [0 - 3M] | | 1,624 | 42 | 1,624 | 1,566 | 0 | 17 | 0 | 0 |
| [3M - 1Y] | | 414 | 5 | 414 | 407 | 0 | 2 | 0 | 0 |
| [1Y - 2Y] | I | 133 | 1 1 | 133 | 56 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Portugal | 2,513 | 5 | 2,513 | 1,063 | 0 | 14 | 0 | 0 |
| [3Y - 5Y] | ! | 638 | 25 | 500 | 203 | 0 | 6 | 0 | 0 |
| [5Y - 10Y] [10Y - more] | ĺ | 204 200 | 121 90 | 204 200 | 27 111 | 0 | 3 0 | 0 | 0 |
| Total | | 5,726 | 287 | 5,588 | 3,431 | 0 | 4 2 | 0 0 | 0 |
| I Olai | | 3,720 | 201 | 3,300 | J 3,431 | U | 42 | U | U |

| (in million Euro) | | | | | | | | | |
|----------------------------|---------------------|---------------|---|-----------------|-------------------------------|---|--|--|--|
| Residual | | | T LONG EXPOSURES ue gross of provisions) (1) | (gross exposure | es (long) net of cash short | ECT POSITIONS positions of sovereign del is a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 31 | 0 | 31 | 31 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 57 | 0 | 57 | 52 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] [3Y - 5Y] | Romania | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 88 | 0 | 88 | 82 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Slovakia | 0 | 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 | 0 |
| [10Y - more] Total | | 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 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Slovenia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Sioverila | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | _ | 5 | 0 | 5 | 5 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Spain | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 5 | 0 | 5 | 5 | 0 | 0 | 0 | 0 |

PT054 BANCO COMERCIAL PORTUGUES SA (BCP OR MILLENNIUM BCP)

| (in million Euro) | | | | | | | | | |
|---------------------------|---------------------|---------------|---|----------------|-------------------------------|---|--|--|--|
| Residual | | | T LONG EXPOSURES te gross of provisions) (1) | (gross exposur | es (long) net of cash short | ECT POSITIONS positions of sovereign del is a maturity matching) (1) | The state of the s | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0-3M] | | 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] [3Y - 5Y] | Sweden | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 |
| [5Y - 10Y] | - | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | - | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | United Kingdom | 0 | 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 | 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 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Australia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Australia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] [3M - 1Y] | - | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | 1 , . | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Canada | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] |] | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|------------------------------|---------------------|---|--|----------------|-------------------------------|---|---|--|--|
| Residual | | | T LONG EXPOSURES ue gross of provisions) (1) | (gross exposur | es (long) net of cash short | RECT POSITIONS positions of sovereign delense is a maturity matching) (1) | | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 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] | Hong Kong | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Japan | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Gapan | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total [0 - 3M] | | 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | U.S. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Switzerland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] [10Y - more] | | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Iotal | | U | U | U | U | U | U | U | U |

| (in million Euro) | | | | | | | | | |
|------------------------------|------------------------|----------|---|----------------|-------------------------------|---|---|--|--|
| Residual | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposur | es (long) net of cash short | ECT POSITIONS positions of sovereign de is a maturity matching) (1) | | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0-3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | Other | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | advanced economies non | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | EEA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | Other Central | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | and Eastern | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Europe | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | countries non | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | EEA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | 1 ,,,,, _ , | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Middle East | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] |] | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | Latin America | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | and the | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Caribbean | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] [10Y - more] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| i Ulai | | | | | U | U | U | U | U |

| (in million Euro) | | | | | | | | | |
|----------------------|---------------------|-------|---|----------------|-------------------------------|---|---|--|--|
| Residual Maturity | | | T LONG EXPOSURES e gross of provisions) (1) | (gross exposur | es (long) net of cash short | ECT POSITIONS positions of sovereign del is a maturity matching) (1) | | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Airica | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 286 | 0 | 286 | 286 | 0 | 0 | 0 | 0 |
| [3M - 1Y] |] | 104 | 0 | 104 | 104 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 72 | 0 | 72 | 72 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Others | 57 | 0 | 57 | 57 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Outers | 3 | 0 | 3 | 3 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] |] | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 522 | 0 | 522 | 521 | 0 | 0 | 0 | 0 |
| | | | | | | | | | |
| | TOTAL EEA 30 | 7,124 | 468 | 6,986 | 4,328 | 0 | 96 | 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 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.

PT054 BANCO COMERCIAL PORTUGUES SA (BCP OR MILLENNIUM BCP)

| (in million Euro) | | | | | | | | | |
|----------------------------|---------------------|-------------|---|------------------|-------------------------------|---|---|--|--|
| Residual | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposures | (long) net of cash short po | EECT POSITIONS positions of sovereign debt a maturity matching) (1) | to other counterpaties only | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0-3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] [3Y - 5Y] | Austria | 12 | 0 0 | 12 | 0 | 0 | 0 12 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | 1 | 12 | 0 | 12 | 0 | 0 | 12 | 0 | 0 |
| [0 - 3M] | | 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] | Belgium | 11 | 0 | 11 | 0 | 0 | 11 | 0 | 0 |
| [3Y - 5Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] Total | | 0 | 0 | 0 11 | 0 | 0 | 0 11 | 0 | 0 |
| [0 - 3M] | | 11 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Dulgaria | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Bulgaria | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] [2Y - 3Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Cyprus | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| Rosidual Maturity Country / Region | (in million Euro) | | | | | | | | | |
|--|-------------------|----------------|--|----------------------------|------------------|-------------------------------|---|---|--|--|
| Maturity Region | Residual | | | e gross of provisions) (1) | (gross exposures | s (long) net of cash short po | ositions of sovereign debt | EXPOSURES IN | EXPOSURES (3) | |
| SM-1Y 1 1 2 2 2 2 3 1 2 3 3 3 3 3 3 3 3 3 | Maturity ↓ | | | of which: loans and | | of which: AFS banking book | (designated at fair value through profit&loss) banking book | of which: Financial assets held for trading ⁽²⁾ | (Derivatives with positive fair value + Derivatives with | (Derivatives with positive fair value + Derivatives with |
| 11 - 27 1 | | | | | | | | | | |
| 2Y-3Y Czech Republic | | | | | | | | | | |
| 37 - 57 Czech Republic 0 | | 1 | n | | | | | | | |
| SY - 10Y | | Czech Republic | | | | | | | | |
| Total | | 1 | | • | | | | | | |
| Total | | 1 | 0 | 0 | | | | | | |
| 13M - 17 17 27 2 | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total [10 - 3M] [10Y - more] | - | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y 13Y - 5Y 15Y - 10Y 16Y - | | | 0 | | | 0 | | | | 0 |
| | | | | | | | | | | |
| [5Y - 10Y | | Denmark | | | | | | | | |
| Total | | | , and the second | | | | | | | |
| Total | | | V | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [10Y-more] [10-3M] [3Y-5Y] [10Y-more] [10Y-more] [11Y-2Y] [11 | | | , and the second | · | | | | | | |
| [3M - 1Y] | | | | • | | · · | | | | - |
| Total Finland Finlan | | 1 | • | | | | | | | |
| Total | | 1 | , and the second | | | | | | | |
| [3Y - 5Y] [5Y - 10Y] [10Y - more] Total 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | Estonio | | | | | | | | |
| Total | | ESIONIA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total 0 <td></td> <td></td> <td>0</td> <td>0</td> <td></td> <td>0</td> <td></td> <td></td> <td></td> <td></td> | | | 0 | 0 | | 0 | | | | |
| [0-3M] 0 0 0 0 0 0 [3M-1Y] 0 0 0 0 0 0 0 [1Y-2Y] 0 0 0 0 0 0 0 0 [2Y-3Y] 0 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 0 [10Y-more] 0 0 0 0 0 0 0 0 | | | • | | | | | | | |
| [3M-1Y] 0 </td <td></td> <td></td> <td>•</td> <td>-</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | • | - | | | | | | |
| [1Y-2Y] Finland 0 < | | | | | | | | | | |
| [2Y-3Y] Finland 0 < | | 1 | | | | | | | | |
| [3Y - 5Y] Finland 0 | | 1 | | | | | | | | |
| [5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | Finland | | | | | | | | |
| [10Y - more] 0 0 0 0 0 0 0 | | 1 | | | | | | | | |
| | | 1 | | | | | | | | |
| · • · · · · · · · · · · · · · · · · · · | Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|----------------------------|---------------------|----------|--|------------------|-------------------------------|---|--|--|--|
| Residual | | | T LONG EXPOSURES ue gross of provisions) (1) | (gross exposures | (long) net of cash short po | ECT POSITIONS positions of sovereign debt a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 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] | France | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | Ö | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Germany | 0 | 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 | 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 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Hungary | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|----------------------------|---------------------|-----------------|--|------------------|-------------------------------|---|--|--|--|
| Residual | | | T LONG EXPOSURES ue gross of provisions) (1) | (gross exposures | (long) net of cash short po | ECT POSITIONS positions of sovereign debt a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 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] | Iceland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | Ö | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 205 | 0 | 205 | 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] | Ireland | 0 | 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 | 0 |
| [10Y - more] Total | | 0 205 | 0 0 | 0 205 | 0 0 | 0 0 | 0 0 | 0 0 | 0 |
| [0 - 3M] | | 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] | ltaly | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Italy | 50 | 0 | 50 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 50 | 0 | 50 | 0 | 0 | 0 | 0 | 0 |
| [0-3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Latvia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|---|---------------------|--------------------|---|--------------------|-------------------------------|---|--|--|--|
| Residual | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposures | s (long) net of cash short po | RECT POSITIONS ositions of sovereign debt a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] | | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 |
| [2Y - 3Y] [3Y - 5Y] | Liechtenstein | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] [10Y - more] Total | | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] | | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 |
| [2Y - 3Y] [3Y - 5Y] | Lithuania | 0 | 0 0 | 0 | 0 0 | 0 0 | 0 0 | 0 0 | 0 0 |
| [5Y - 10Y] [10Y - more] Total | | 0 | 0 0 | 0 | 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] [2Y - 3Y] [3Y - 5Y] | Luxembourg | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 |
| [5Y - 10Y] [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total [0 - 3M] [3M - 1Y] | | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 |
| [1Y - 2Y] [2Y - 3Y] | Malta | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] [10Y - more] | | 0 0 0 | 0 0 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 |

| (in million Euro) | | | | | | | | | |
|----------------------------|---------------------|--------------|---|------------------|-------------------------------|---|--|--|--|
| Residual | | | T LONG EXPOSURES ue gross of provisions) (1) | (gross exposures | s (long) net of cash short po | EECT POSITIONS positions of sovereign debt a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0-3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] [2Y - 3Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 |
| [3Y - 5Y] | Netherlands | 12 | 0 | 12 | 0 | 0 | 12 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 12 | 0 | 12 | 0 | 0 | 12 | 0 | 0 |
| [0 - 3M] | | 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] | Norway | 0 | 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 | 0 |
| [10Y - more] Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 38 | 11 | 0 37 | 0 17 | 0 | 0 9 | 0 | 0 |
| [3M - 1Y] | | 78 | 3 | 70 | 48 | 0 | 19 | 0 | 0 |
| [1Y - 2Y] | | 569 | 10 | 532 | 470 | 0 | 53 | 0 | 0 |
| [2Y - 3Y] | Dalassi | 539 | 13 | 535 | 460 | 0 | 62 | 0 | 0 |
| [3Y - 5Y] | Poland | 380 | 52 | 362 | 273 | 0 | 37 | 0 | 0 |
| [5Y - 10Y] | | 110 | 62 | 109 | 39 | 0 | 8 | 0 | 0 |
| [10Y - more] | | 8 | 8 | 8 | 0 | 0 | 0 | 0 | 0 |
| Total | | 1,722 | 159 | 1,654 | 1,307 | 0 | 188 | 0 | 0 |
| [0 - 3M] | | 307 | 32 | 307 | 274 | 0 | 1 | 0 | 0 |
| [3M - 1Y] | | 2,658 | 2 | 2,658 | 2,655 | 0 | 1 | 0 | 0 |
| [1Y - 2Y] | | 2,048 622 | 0 13 | 2,048 622 | 638 462 | 0 | 4 | 0 | 0 0 |
| [2Y - 3Y] [3Y - 5Y] | Portugal | 810 | 13 | 672 | 392 | 0 | 9 7 | 0 | 0 |
| [5Y - 10Y] | | 198 | 120 | 198 | 20 | 0 | 3 | 0 | 0 |
| [10Y - more] | | 176 | 84 | 176 | 91 | 0 | 0 | 0 | 0 |
| Total | | 6,818 | 266 | 6,680 | 4,532 | 0 | 25 | 0 | 0 |
| | | 0,010 | 200 | <u> </u> | 1,002 | <u> </u> | | <u> </u> | |

| (in million Euro) | | | | | | | | | |
|------------------------------|---------------------|----------|---|------------------|-------------------------------|---|--|--|--|
| Residual | | | T LONG EXPOSURES te gross of provisions) (1) | (gross exposures | (long) net of cash short po | EECT POSITIONS positions of sovereign debt a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0-3M] | | 60 38 | 0 | 60 38 | 55 38 | 0 | 0 | 0 | 0 |
| [3M - 1Y] [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | _ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Romania | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 98 | 0 | 98 | 93 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Slovakia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Slovenia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Sioveriia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 5 | 0 | 5 | 5 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] [3Y - 5Y] | Spain | 0 39 | 0 | 0 39 | 0 | 0 | 0 39 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 44 | 0 | 44 | 5 | 0 | 39 | 0 | 0 |
| Total | | 44 | | 74 | | 0 | 33 | U | U |

| (in million Euro) | | | | | | | | | |
|---------------------------|---------------------|----------|---|------------------|-------------------------------|---|--|--|--|
| Residual | | | CT LONG EXPOSURES ue gross of provisions) (1) | (gross exposures | (long) net of cash short po | ECT POSITIONS positions of sovereign debt a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] [3M - 1Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Sweden | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Oweden | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | - | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | United Kingdom | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | _ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] [3Y - 5Y] | Australia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 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] | Canada | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Janada | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| (in million Euro) | | | | | | | | | |
|--|--|-------------------------------------|--|-------------------------------------|-------------------------------------|---|--|--|--|
| Residual | | | T LONG EXPOSURES se gross of provisions) (1) | (gross exposures | (long) net of cash short po | ECT POSITIONS positions of sovereign debt a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] | Hong Kong | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 |
| [10Y - more] Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] | lanan | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 |
| [3Y - 5Y] [5Y - 10Y] [10Y - more] Total [0 - 3M] | Japan | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 |
| [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] | U.S. | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 |
| Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] | ا د داد د الماد د الما | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 |
| [3Y - 5Y] [5Y - 10Y] [10Y - more] Total | Switzerland | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 |

| (in million Euro) | | | | | | | | | |
|---------------------------|------------------------|---|--|------------------|-------------------------------|---|--|--|--|
| Residual | | | T LONG EXPOSURES e gross of provisions) ⁽¹⁾ | (gross exposures | (long) net of cash short po | ECT POSITIONS positions of sovereign debt a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | <u> </u> | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | Other | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | advanced economies non | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] [5Y - 10Y] | EEA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 |
| [10Y - more] | EEA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | Other Occurs | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | Other Central | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | and eastern | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Europe countries non | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | EEA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | EEA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | - | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] [3Y - 5Y] | Middle East | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | Latin America | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | and the | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Caribbean | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | Caribbcari | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | _ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

PT054 BANCO COMERCIAL PORTUGUES SA (BCP OR MILLENNIUM BCP)

| (in million Euro) | | | | | | | | | |
|-------------------|--|-------|---|------------------|-------------------------------|---|--|--|--|
| Residual | GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1) | | | (gross exposures | (long) net of cash short po | RECT POSITIONS ositions of sovereign debt a maturity matching) (1) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ | INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) | |
| Maturity ↓ | Country / Region | | of which: loans and advances | | of which: AFS banking book | of which: FVO (designated at fair value through profit&loss) banking book (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) |
| [0 - 3M] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Allica | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] | | 366 | 0 | 366 | 366 | 0 | 0 | 0 | 0 |
| [3M - 1Y] | | 148 | 0 | 148 | 148 | 0 | 0 | 0 | 0 |
| [1Y - 2Y] | | 48 | 0 | 48 | 48 | 0 | 0 | 0 | 0 |
| [2Y - 3Y] | Others | 21 | 0 | 21 | 21 | 0 | 0 | 0 | 0 |
| [3Y - 5Y] | Others | 3 | 0 | 3 | 3 | 0 | 0 | 0 | 0 |
| [5Y - 10Y] | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more] |] | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | | 587 | 0 | 587 | 587 | 0 | 0 | 0 | 0 |
| | TOTAL EEA 30 | 8,972 | 425 | 8,766 | 5,937 | 0 | 286 | 0 | 0 |
| | I O I AL LLA 30 | 0,312 | 720 | 0,700 | 0,001 | | 200 | • | • |

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 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.

Explanatory footnotes

6. RWA

PT054 BANCO COMERCIAL PORTUGUES SA (BCP OR MILLENNIUM BCP)

(in million Euro)

| | 31-12-2012 | 30-06-2013 |
|---|------------|------------|
| RWA for credit risk | 47,717 | 43,424 |
| RWA Securitisation and re-securitisations | 514 | 934 |
| RWA Other credit risk | 47,203 | 42,490 |
| RWA for market risk | 563 | 551 |
| RWA for operational risk | 3,701 | 3,450 |
| RWA Transitional floors | 0 | 0 |
| RWA Other | 1,290 | 1,330 |
| Total RWA (1) | 53,271 | 48,755 |

Explanatory footnotes