

# 1. CAPITAL

Capital position CRD3 rules	31/12/2012		30/06/2013		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
<b>A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u>) (+)</b>	7,026		6,798		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 <sup>(1)</sup> (-/+)	-71		-8		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
<b>B) Deductions from common equity (Elements deducted from original own funds) (-)</b>	-392		-359		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	0		0		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
<b>C) Common equity (A+B)</b>	<b>6,633</b>	<b>9.7%</b>	<b>6,439</b>	<b>9.5%</b>	
Of which: ordinary shares subscribed by government	750		750		Paid up ordinary shares subscribed by government
<b>D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)</b>	0		0		EBA/REC/2011/1
<b>E) Other Existing government support measures (+)</b>	900		900		
<b>F) Core Tier 1 including other instruments eligible and existing government support measures (C+D+E)</b>	<b>7,533</b>	<b>11.0%</b>	<b>7,339</b>	<b>10.8%</b>	
<b>G) Hybrid instruments not subscribed by government</b>	96		96		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
<b>H) Tier 1 Capital (F+G)</b>	<b>7,629</b>	<b>11.2%</b>	<b>7,435</b>	<b>11.0%</b>	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
<b>I) RWA</b>	68,383		67,663		
<b>CRR / CRDIV memo items</b>					
<b>Common Equity instruments under A) not eligible as CET1 (under CRR)</b>	0		0		Articles 26(1) point (c) and 26(2) of CRR
<b>Adjustments to Minority Interests</b>	516		521		Article 84 of CRR
<b>DTAs that rely on future profitability (net of associated DTL)</b>	1,146		1,169		Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]
<b>Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments</b>	1,523		1,587		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
<b>RWA for Credit Value Adjustment Risk (CVA)</b>	180		176		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

All counterparty countries	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		-	-	-	-	23,017	42	-	-	-	-	1,790	63	-	-	-	-	-	-
<b>Institutions</b>		-	-	-	-	6,751	4	-	-	-	-	3,230	5	-	-	-	-	-	1
<b>Corporates</b>		-	-	-	-	30,986	2,860	-	-	-	-	29,537	3,515	-	-	-	-	-	1,685
Corporates - Of Which: Specialised Lending		-	-	-	-	3,170	0	-	-	-	-	3,472	0	-	-	-	-	-	0
Corporates - Of Which: SME		-	-	-	-	4,241	1,635	-	-	-	-	4,123	1,963	-	-	-	-	-	937
<b>Retail</b>		-	-	-	-	40,128	1,837	-	-	-	-	17,635	1,875	-	-	-	-	-	723
<b>Retail - Secured on real estate property</b>	55.8%	-	-	-	-	33,141	1,538	-	-	-	-	12,402	1,535	-	-	-	-	-	336
Retail - Secured on real estate property - Of Which: SME	69.9%	-	-	-	-	820	149	-	-	-	-	319	149	-	-	-	-	-	28
Retail - Secured on real estate property - Of Which: non-SME	55.4%	-	-	-	-	32,321	1,388	-	-	-	-	12,083	1,386	-	-	-	-	-	308
<b>Retail - Qualifying Revolving</b>		-	-	-	-	1,309	26	-	-	-	-	982	27	-	-	-	-	-	35
<b>Retail - Other Retail</b>		-	-	-	-	5,678	274	-	-	-	-	4,250	313	-	-	-	-	-	353
Retail - Other Retail - Of Which: SME		-	-	-	-	2,848	12	-	-	-	-	2,132	15	-	-	-	-	-	9
Retail - Other Retail - Of Which: non-SME		-	-	-	-	2,830	262	-	-	-	-	2,118	299	-	-	-	-	-	344
<b>Equity</b>		-	-	-	-	1,199	-	-	-	-	-	1,199	-	-	-	-	-	-	-
<b>Securitisation</b>		-	-	-	-	434	-	-	-	-	-	673	-	-	-	-	-	-	-
<b>Other non-credit obligation assets</b>		-	-	-	-	4,716	-	-	-	-	-	3,495	-	-	-	-	-	-	-
<b>TOTAL</b>		0	0	0	0	107,231	4,743	0	0	0	0	57,559	5,459	-	0	-	0	2,360	2,410
<b>Securitisation and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		-	-	-	-	17,430	42	-	-	-	-	382	63	-	-	-	-	-	-
<b>Institutions</b>		-	-	-	-	1,633	3	-	-	-	-	919	4	-	-	-	-	-	1
<b>Corporates</b>		-	-	-	-	23,413	2,524	-	-	-	-	22,669	3,071	-	-	-	-	-	1,466
Corporates - Of Which: Specialised Lending		-	-	-	-	3,170	0	-	-	-	-	3,472	0	-	-	-	-	-	0
Corporates - Of Which: SME		-	-	-	-	4,117	1,601	-	-	-	-	4,002	1,918	-	-	-	-	-	933
<b>Retail</b>		-	-	-	-	34,027	1,726	-	-	-	-	14,466	1,765	-	-	-	-	-	626
<b>Retail - Secured on real estate property</b>	56.0%	-	-	-	-	29,602	1,447	-	-	-	-	11,146	1,447	-	-	-	-	-	297
Retail - Secured on real estate property - Of Which: SME	69.8%	-	-	-	-	819	149	-	-	-	-	319	149	-	-	-	-	-	28
Retail - Secured on real estate property - Of Which: non-SME	55.7%	-	-	-	-	28,783	1,298	-	-	-	-	10,827	1,297	-	-	-	-	-	269
<b>Retail - Qualifying Revolving</b>		-	-	-	-	1,251	25	-	-	-	-	939	26	-	-	-	-	-	34
<b>Retail - Other Retail</b>		-	-	-	-	3,174	254	-	-	-	-	2,381	292	-	-	-	-	-	295
Retail - Other Retail - Of Which: SME		-	-	-	-	2,294	12	-	-	-	-	1,721	15	-	-	-	-	-	9
Retail - Other Retail - Of Which: non-SME		-	-	-	-	880	242	-	-	-	-	660	277	-	-	-	-	-	287
<b>Equity</b>		-	-	-	-	1,194	-	-	-	-	-	1,194	-	-	-	-	-	-	-
<b>Securitisation</b>		-	-	-	-	374	-	-	-	-	-	374	-	-	-	-	-	-	-
<b>Other non-credit obligation assets</b>		-	-	-	-	3,583	-	-	-	-	-	3,105	-	-	-	-	-	-	-
<b>TOTAL</b>		0	0	0	0	81,654	4,295	0	0	0	0	43,109	4,903	-	0	-	0	1,780	2,094
<b>Securitisation and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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

2. CREDIT RISK  
as of 31 December 2012

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
France	<b>Central banks and central governments</b>	-	-	-	-	266	-	-	-	-	-	-	0	-	-	-	-	-	-	-
	<b>Institutions</b>	-	-	-	-	727	-	-	-	-	-	-	146	-	-	-	-	-	-	-
	<b>Corporates</b>	-	-	-	-	244	42	-	-	-	-	-	233	54	-	-	-	-	-	19
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	28	-	-	-	-	-	-	36	-	-	-	-	-	4
	<b>Retail</b>	-	-	-	-	1,567	16	-	-	-	-	-	1,014	16	-	-	-	-	-	22
	Retail - Secured on real estate property	41.8%	-	-	-	-	389	8	-	-	-	-	140	8	-	-	-	-	-	2
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	41.8%	-	-	-	-	389	8	-	-	-	-	140	8	-	-	-	-	-	2
	Retail - Qualifying Revolving	-	-	-	-	52	0	-	-	-	-	-	39	0	-	-	-	-	-	0
	Retail - Other Retail	-	-	-	-	1,125	8	-	-	-	-	-	835	8	-	-	-	-	-	20
	Retail - Other Retail - Of Which: SME	-	-	-	-	414	-	-	-	-	-	-	307	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	711	8	-	-	-	-	-	529	8	-	-	-	-	-	20
	<b>Equity</b>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>Securitisation</b>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>Other non-credit obligation assets</b>	-	-	-	-	284	-	-	-	-	-	-	76	-	-	-	-	-	-	-
<b>TOTAL</b>		0	0	0	0	3,087	58	0	0	0	0	1,469	70	-	0	-	0	36	40	
<b>Securitisation and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

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

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Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Spain	<b>Central banks and central governments</b>	-	-	-	-	1,248	0	-	-	-	-	18	0	-	-	-	-	-	-	
	<b>Institutions</b>	-	-	-	-	922	0	-	-	-	-	674	0	-	-	-	-	-	-	0
	<b>Corporates</b>	-	-	-	-	2,567	263	-	-	-	-	2,566	353	-	-	-	-	-	-	143
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	67	0	-	-	-	-	67	0	-	-	-	-	-	-	0
	<b>Retail</b>	-	-	-	-	2,288	39	-	-	-	-	965	38	-	-	-	-	-	-	39
	Retail - Secured on real estate property	62.0%	-	-	-	-	1,878	33	-	-	-	-	658	31	-	-	-	-	-	19
	Retail - Secured on real estate property - Of Which: SME	286.1%	-	-	-	-	0	-	-	-	-	0	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	60.7%	-	-	-	-	1,878	33	-	-	-	-	658	31	-	-	-	-	-	19
	Retail - Qualifying Revolving	-	-	-	-	1	0	-	-	-	-	1	0	-	-	-	-	-	-	0
	Retail - Other Retail	-	-	-	-	408	6	-	-	-	-	306	6	-	-	-	-	-	-	20
	Retail - Other Retail - Of Which: SME	-	-	-	-	56	0	-	-	-	-	42	0	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	352	6	-	-	-	-	264	6	-	-	-	-	-	-	20
	<b>Equity</b>	-	-	-	-	3	-	-	-	-	-	3	-	-	-	-	-	-	-	-
	<b>Securitisation</b>	-	-	-	-	8	-	-	-	-	-	26	-	-	-	-	-	-	-	-
	<b>Other non-credit obligation assets</b>	-	-	-	-	115	-	-	-	-	-	67	-	-	-	-	-	-	-	-
<b>TOTAL</b>		0	0	0	0	7,152	302	0	0	0	0	4,320	391	-	0	-	0	316	182	
<b>Securitisation and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

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		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
China	Central banks and central governments	-	-	-	-	1,000	0	-	-	-	-	-	0	-	-	-	-	-	-	
	Institutions	-	-	-	-	541	0	-	-	-	-	109	0	-	-	-	-	-	0	
	Corporates	-	-	-	-	1,020	8	-	-	-	-	635	10	-	-	-	-	-	3	
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	-	-	-	4	-	-	-	-	-	6	-	-	-	-	-	-	
	Retail	-	-	-	-	587	3	-	-	-	-	236	3	-	-	-	-	-	1	
	Retail - Secured on real estate property	47.8%	-	-	-	512	3	-	-	-	-	179	2	-	-	-	-	-	1	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	47.8%	-	-	-	-	512	3	-	-	-	-	179	2	-	-	-	-	-	1
	Retail - Qualifying Revolving	-	-	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	
	Retail - Other Retail	-	-	-	-	75	0	-	-	-	-	56	0	-	-	-	-	-	1	
	Retail - Other Retail - Of Which: SME	-	-	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	75	0	-	-	-	-	56	0	-	-	-	-	-	1	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Other non-credit obligation assets	-	-	-	-	147	-	-	-	-	-	21	-	-	-	-	-	-	-	
	<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,295</b>	<b>11</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,000</b>	<b>13</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>17</b>	<b>4</b>
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

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Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Mozambique	Central banks and central governments	-	-	-	-	1,251	0	-	-	-	-	902	0	-	-	-	-	-	-	
	Institutions	-	-	-	-	27	0	-	-	-	-	26	0	-	-	-	-	-	0	
	Corporates	-	-	-	-	245	0	-	-	-	-	246	0	-	-	-	-	-	6	
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	-	-	14	-	-	-	-	-	14	-	-	-	-	-	-	-	
	Retail	-	-	-	-	279	0	-	-	-	-	206	0	-	-	-	-	-	3	
	Retail - Secured on real estate property	55.2%	-	-	-	8	0	-	-	-	-	3	0	-	-	-	-	-	1	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	55.2%	-	-	-	-	8	0	-	-	-	-	3	0	-	-	-	-	-	1
	Retail - Qualifying Revolving	-	-	-	-	0	0	-	-	-	-	0	0	-	-	-	-	-	0	
	Retail - Other Retail	-	-	-	-	270	0	-	-	-	-	203	0	-	-	-	-	-	1	
	Retail - Other Retail - Of Which: SME	-	-	-	-	1	-	-	-	-	-	1	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	269	0	-	-	-	-	202	0	-	-	-	-	-	1	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Other non-credit obligation assets	-	-	-	-	373	-	-	-	-	-	115	-	-	-	-	-	-	-	
	<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,174</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,494</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>12</b>	<b>8</b>
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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#N/A	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#N/A	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#N/A	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		0	0	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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#N/A	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		0	0	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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#N/A	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisations	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisations 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

All counterparty countries	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		-	-	-	-	22,170	42	-	-	-	-	1,817	62	-	-	-	-	-	-
<b>Institutions</b>		-	-	-	-	5,856	2	-	-	-	-	2,753	3	-	-	-	-	-	1
<b>Corporates</b>		-	-	-	-	30,054	2,987	-	-	-	-	29,603	3,616	-	-	-	-	-	1,804
Corporates - Of Which: Specialised Lending		-	-	-	-	2,661	8	-	-	-	-	2,897	8	-	-	-	-	-	3
Corporates - Of Which: SME		-	-	-	-	3,890	1,867	-	-	-	-	3,792	2,290	-	-	-	-	-	1,024
<b>Retail</b>		-	-	-	-	38,857	1,938	-	-	-	-	16,958	1,972	-	-	-	-	-	727
Retail - Secured on real estate property	55.5%	-	-	-	-	32,534	1,631	-	-	-	-	12,133	1,621	-	-	-	-	-	337
Retail - Secured on real estate property - Of Which: SME	88.0%	-	-	-	-	779	165	-	-	-	-	306	165	-	-	-	-	-	30
Retail - Secured on real estate property - Of Which: non-SME	54.9%	-	-	-	-	31,755	1,466	-	-	-	-	11,828	1,456	-	-	-	-	-	307
Retail - Qualifying Revolving		-	-	-	-	1,215	23	-	-	-	-	916	24	-	-	-	-	-	34
Retail - Other Retail		-	-	-	-	5,109	285	-	-	-	-	3,909	327	-	-	-	-	-	357
Retail - Other Retail - Of Which: SME		-	-	-	-	2,578	13	-	-	-	-	1,962	16	-	-	-	-	-	11
Retail - Other Retail - Of Which: non-SME		-	-	-	-	2,531	271	-	-	-	-	1,947	311	-	-	-	-	-	346
<b>Equity</b>		-	-	-	-	1,300	-	-	-	-	-	1,300	-	-	-	-	-	-	-
<b>Securitisation</b>		-	-	-	-	423	-	-	-	-	-	679	-	-	-	-	-	-	-
<b>Other non-credit obligation assets</b>		-	-	-	-	4,697	-	-	-	-	-	3,564	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>103,357</b>	<b>4,970</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>56,675</b>	<b>5,653</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>2,577</b>	<b>2,533</b>
<b>Securitisation and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
<b>Central banks and central governments</b>		-	-	-	-	16,818	42	-	-	-	-	391	62	-	-	-	-	-	-
<b>Institutions</b>		-	-	-	-	883	2	-	-	-	-	633	2	-	-	-	-	-	1
<b>Corporates</b>		-	-	-	-	23,074	2,661	-	-	-	-	23,033	3,260	-	-	-	-	-	1,618
Corporates - Of Which: Specialised Lending		-	-	-	-	2,661	8	-	-	-	-	2,897	8	-	-	-	-	-	3
Corporates - Of Which: SME		-	-	-	-	3,764	1,861	-	-	-	-	3,667	2,283	-	-	-	-	-	1,019
<b>Retail</b>		-	-	-	-	33,136	1,758	-	-	-	-	14,040	1,900	-	-	-	-	-	640
Retail - Secured on real estate property	55.7%	-	-	-	-	28,845	1,477	-	-	-	-	10,818	1,477	-	-	-	-	-	303
Retail - Secured on real estate property - Of Which: SME	88.0%	-	-	-	-	778	165	-	-	-	-	305	165	-	-	-	-	-	30
Retail - Secured on real estate property - Of Which: non-SME	55.1%	-	-	-	-	28,067	1,312	-	-	-	-	10,513	1,311	-	-	-	-	-	273
Retail - Qualifying Revolving		-	-	-	-	1,166	23	-	-	-	-	876	24	-	-	-	-	-	34
Retail - Other Retail		-	-	-	-	3,125	259	-	-	-	-	2,346	299	-	-	-	-	-	304
Retail - Other Retail - Of Which: SME		-	-	-	-	2,229	13	-	-	-	-	1,674	16	-	-	-	-	-	11
Retail - Other Retail - Of Which: non-SME		-	-	-	-	896	246	-	-	-	-	672	283	-	-	-	-	-	293
<b>Equity</b>		-	-	-	-	1,270	-	-	-	-	-	1,270	-	-	-	-	-	-	-
<b>Securitisation</b>		-	-	-	-	370	-	-	-	-	-	371	-	-	-	-	-	-	-
<b>Other non-credit obligation assets</b>		-	-	-	-	3,460	-	-	-	-	-	3,089	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>79,011</b>	<b>4,463</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>42,827</b>	<b>5,123</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>1,833</b>	<b>2,259</b>
<b>Securitisation and re-securitisations positions deducted from capital *</b>		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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  
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Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
France	Central banks and central governments	-	-	-	-	334	-	-	-	-	-	-	0	-	-	-	-	-	-	-
	Institutions	-	-	-	-	600	-	-	-	-	-	-	120	-	-	-	-	-	-	-
	Corporates	-	-	-	-	202	6	-	-	-	-	-	215	6	-	-	-	-	-	20
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	7	4	-	-	-	-	-	7	4	-	-	-	-	-	4
	Retail	-	-	-	-	1,294	10	-	-	-	-	-	923	9	-	-	-	-	-	23
	Retail - Secured on real estate property	41.5%	-	-	-	342	8	-	-	-	-	-	131	8	-	-	-	-	-	2
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	0	-	-	-	-	-	-	0	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	41.5%	-	-	-	342	8	-	-	-	-	-	131	8	-	-	-	-	-	2
	Retail - Qualifying Revolving	-	-	-	-	43	0	-	-	-	-	-	36	0	-	-	-	-	-	0
	Retail - Other Retail	-	-	-	-	909	2	-	-	-	-	-	756	2	-	-	-	-	-	22
	Retail - Other Retail - Of Which: SME	-	-	-	-	334	-	-	-	-	-	-	278	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	574	2	-	-	-	-	-	479	2	-	-	-	-	-	22
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	297	-	-	-	-	-	-	63	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,727</b>	<b>15</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,322</b>	<b>15</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>24</b>	<b>44</b>	
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

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Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	Central banks and central governments	-	-	-	-	1,245	0	-	-	-	-	10	0	-	-	-	-	-	-
	Institutions	-	-	-	-	989	0	-	-	-	-	624	0	-	-	-	-	-	0
	Corporates	-	-	-	-	2,495	269	-	-	-	-	2,342	294	-	-	-	-	-	126
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	67	0	-	-	-	-	67	0	-	-	-	-	-	0
	Retail	-	-	-	-	2,166	97	-	-	-	-	886	91	-	-	-	-	-	37
	Retail - Secured on real estate property	61.0%	-	-	-	1,847	82	-	-	-	-	647	76	-	-	-	-	-	18
	Retail - Secured on real estate property - Of Which: SME	279.3%	-	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	59.7%	-	-	-	1,847	82	-	-	-	-	647	76	-	-	-	-	-	18
	Retail - Qualifying Revolving	-	-	-	-	1	0	-	-	-	-	1	0	-	-	-	-	-	0
	Retail - Other Retail	-	-	-	-	317	15	-	-	-	-	238	16	-	-	-	-	-	19
	Retail - Other Retail - Of Which: SME	-	-	-	-	9	0	-	-	-	-	7	0	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	308	15	-	-	-	-	231	16	-	-	-	-	-	19
	Equity	-	-	-	-	3	-	-	-	-	-	3	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	8	-	-	-	-	-	40	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	139	-	-	-	-	-	90	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>7,043</b>	<b>366</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,995</b>	<b>386</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>434</b>	<b>163</b>
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

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Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
China	Central banks and central governments	-	-	-	-	743	0	-	-	-	-	-	0	-	-	-	-	-	-	
	Institutions	-	-	-	-	336	0	-	-	-	-	-	73	0	-	-	-	-	-	
	Corporates	-	-	-	-	935	1	-	-	-	-	-	747	1	-	-	-	-	3	
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	-	-	-	0	-	-	-	-	-	-	0	-	-	-	-	0	
	Retail	-	-	-	-	809	1	-	-	-	-	-	314	1	-	-	-	-	1	
	Retail - Secured on real estate property	47.2%	-	-	-	732	1	-	-	-	-	-	256	0	-	-	-	-	1	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	47.2%	-	-	-	-	732	1	-	-	-	-	-	256	0	-	-	-	-	1
	Retail - Qualifying Revolving	-	-	-	-	0	-	-	-	-	-	-	0	-	-	-	-	-	-	
	Retail - Other Retail	-	-	-	-	77	0	-	-	-	-	-	58	0	-	-	-	-	1	
	Retail - Other Retail - Of Which: SME	-	-	-	-	0	-	-	-	-	-	-	0	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	77	0	-	-	-	-	-	58	0	-	-	-	-	1	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Other non-credit obligation assets	-	-	-	-	181	-	-	-	-	-	-	58	-	-	-	-	-	-	
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,004</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,191</b>	<b>1</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>18</b>	<b>5</b>	
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

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		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Mozambique	Central banks and central governments	-	-	-	-	1,352	0	-	-	-	-	-	912	0	-	-	-	-	-	
	Institutions	-	-	-	-	13	0	-	-	-	-	-	13	0	-	-	-	-	0	
	Corporates	-	-	-	-	385	4	-	-	-	-	-	386	4	-	-	-	-	6	
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	-	-	13	0	-	-	-	-	-	13	0	-	-	-	-	0	
	Retail	-	-	-	-	205	3	-	-	-	-	-	150	3	-	-	-	-	2	
	Retail - Secured on real estate property	55.4%	-	-	-	10	3	-	-	-	-	-	4	2	-	-	-	-	1	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	55.4%	-	-	-	-	10	3	-	-	-	-	-	4	2	-	-	-	-	1
	Retail - Qualifying Revolving	-	-	-	-	0	0	-	-	-	-	-	0	0	-	-	-	-	0	
	Retail - Other Retail	-	-	-	-	195	1	-	-	-	-	-	146	1	-	-	-	-	1	
	Retail - Other Retail - Of Which: SME	-	-	-	-	0	-	-	-	-	-	-	0	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	195	1	-	-	-	-	-	146	1	-	-	-	-	1	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Other non-credit obligation assets	-	-	-	-	375	-	-	-	-	-	-	114	-	-	-	-	-	-	
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,329</b>	<b>7</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,574</b>	<b>7</b>	<b>-</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>13</b>	<b>8</b>	
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

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		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#N/A	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

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		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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#N/A	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#N/A	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#N/A	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
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

Counterparty Country <sup>(1)</sup>	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (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	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
#N/A	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisations	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	<b>TOTAL</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-</b>	<b>0</b>	<b>-</b>
Securitisations 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

Explanatory footnotes

### 3. SECURITISATION SUMMARY

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)

	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	434	423
Trading Book (excl. correlation trading)	0	0
Correlation Trading Portfolio	0	0
<b>Total</b>	<b>434</b>	<b>423</b>

Explanatory footnotes

#### 4. MARKET RISK

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)

	31/12/2012		30/06/2013	
	TOTAL RISK EXPOSURE AMOUNT		TOTAL RISK EXPOSURE AMOUNT	
	SA	IM	SA	IM
Traded Debt Instruments	1,362	0	1,301	0
TDI - General risk	1,296	0	1,265	0
TDI - Specific risk	67	0	36	0
Equities	78	0	110	0
Equities - General risk	35	0	44	0
Equities - Specific risk	37	0	58	0
Foreign exchange risk	0	0	0	0
Commodities risk	0	0	0	0

Explanatory footnotes

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Austria	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Belgium	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		13	0	13	0	0	13	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
<b>Total</b>		<b>13</b>	<b>0</b>	<b>13</b>	<b>0</b>	<b>0</b>	<b>13</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	-1
[ 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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>
[ 0 - 3M ]	Cyprus	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching <sup>(1)</sup> )						DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>	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 <sup>(2)</sup>	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 ]	Czech Republic	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Finland	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	France	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		6	0	6	0	0	6	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	1
[ 5Y - 10Y ]		209	0	209	0	0	209	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>215</b>	<b>0</b>	<b>215</b>	<b>0</b>	<b>0</b>	<b>215</b>	<b>0</b>	<b>1</b>
[ 0 - 3M ]	Germany	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 ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		22	0	22	0	0	22	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>22</b>	<b>0</b>	<b>22</b>	<b>0</b>	<b>0</b>	<b>22</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Greece	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 ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		3	0	3	3	0	0	0	0
<b>Total</b>		<b>3</b>	<b>0</b>	<b>3</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Hungary	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Iceland	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Ireland	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Italy	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Latvia	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	-2
[ 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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-2</b>	

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Liechtenstein	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Lithuania	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Luxembourg	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Malta	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Netherlands	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Norway	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Poland	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-0</b>	<b>0</b>
[ 0 - 3M ]	Portugal	1,360	40	1,360	1,300	0	20	0	0
[ 3M - 1Y ]		2,791	40	2,791	2,647	0	103	0	-1
[ 1Y - 2Y ]		2,355	78	2,355	2,227	0	49	0	0
[ 2Y - 3Y ]		763	30	763	733	0	0	0	0
[ 3Y - 5Y ]		448	112	448	318	0	17	0	0
[ 5Y - 10Y ]		1,441	928	1,441	512	0	1	0	0
[ 10Y - more ]		816	809	816	8	0	0	0	0
<b>Total</b>		<b>9,975</b>	<b>2,038</b>	<b>9,975</b>	<b>7,745</b>	<b>0</b>	<b>191</b>	<b>0</b>	<b>-1</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Romania	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-0</b>
[ 0 - 3M ]	Slovakia	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	-1
[ 2Y - 3Y ]		45	0	45	0	0	45	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
<b>Total</b>		<b>45</b>	<b>0</b>	<b>45</b>	<b>0</b>	<b>0</b>	<b>45</b>	<b>0</b>	<b>-1</b>
[ 0 - 3M ]	Slovenia	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 ]		5	0	5	0	0	5	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>5</b>	<b>0</b>	<b>5</b>	<b>0</b>	<b>0</b>	<b>5</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	49	0	49	49	0	0	0	0
[ 3M - 1Y ]		76	0	76	76	0	0	0	0
[ 1Y - 2Y ]		10	0	10	10	0	0	0	-0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-1
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>135</b>	<b>0</b>	<b>135</b>	<b>135</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Sweden	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	United Kingdom	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Australia	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Canada	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching <sup>(1)</sup> )						DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS			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)	
			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 <sup>(2)</sup>			
[ 0 - 3M ]	Hong Kong	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Japan	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	U.S.	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		3	0	3	3	0	0	0	
[ 2Y - 3Y ]		4	0	4	4	0	0	0	
[ 3Y - 5Y ]		10	0	10	10	0	0	0	
[ 5Y - 10Y ]		18	0	18	18	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>36</b>	<b>0</b>	<b>36</b>	<b>36</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Switzerland	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Other advanced economies non EEA	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Other Central and Eastern Europe countries non EEA	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Middle East	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Latin America and the Caribbean	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		5	0	5	4	0	2	0	-1
[ 1Y - 2Y ]		15	0	15	3	0	12	0	0
[ 2Y - 3Y ]		1	0	1	1	0	0	0	0
[ 3Y - 5Y ]		29	0	29	24	0	5	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>50</b>	<b>0</b>	<b>50</b>	<b>32</b>	<b>0</b>	<b>18</b>	<b>0</b>	<b>-1</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Africa	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Others	273	0	273	251	21	0	0	0
[ 3M - 1Y ]		181	0	181	181	0	0	0	0
[ 1Y - 2Y ]		45	0	45	45	0	0	0	0
[ 2Y - 3Y ]		20	0	20	20	0	0	0	0
[ 3Y - 5Y ]		14	0	14	14	0	0	0	0
[ 5Y - 10Y ]		7	0	7	7	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>540</b>	<b>0</b>	<b>540</b>	<b>519</b>	<b>21</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>TOTAL EEA 30</b>		<b>10,412</b>	<b>2,038</b>	<b>10,412</b>	<b>7,883</b>	<b>0</b>	<b>491</b>	<b>0</b>	<b>-5</b>

### 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 counterparties 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 counterparties (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 counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments.

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Austria	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Belgium	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 ]		6	0	6	0	0	6	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>6</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Bulgaria	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	-1
[ 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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>
[ 0 - 3M ]	Cyprus	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Czech Republic	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Denmark	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Estonia	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Finland	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	France	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 ]		8	0	8	0	0	8	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		207	0	207	0	0	207	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>214</b>	<b>0</b>	<b>214</b>	<b>0</b>	<b>0</b>	<b>214</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Germany	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Greece	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 ]		0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		3	0	3	3	0	0	0	0
<b>Total</b>		<b>3</b>	<b>0</b>	<b>3</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Hungary	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Iceland	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Ireland	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Italy	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Latvia	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	-1
[ 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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>	

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Liechtenstein	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Lithuania	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Luxembourg	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Malta	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Netherlands	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Norway	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Poland	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-0</b>	<b>-0</b>
[ 0 - 3M ]	Portugal	236	34	236	188	0	14	0	0
[ 3M - 1Y ]		3,094	76	3,094	2,962	0	57	0	0
[ 1Y - 2Y ]		2,190	55	2,190	2,064	0	71	0	-0
[ 2Y - 3Y ]		927	25	927	902	0	1	0	0
[ 3Y - 5Y ]		374	143	374	213	0	17	0	0
[ 5Y - 10Y ]		1,595	889	1,595	703	0	2	0	0
[ 10Y - more ]		1,151	746	1,151	399	0	6	0	0
<b>Total</b>		<b>9,567</b>	<b>1,967</b>	<b>9,567</b>	<b>7,431</b>	<b>0</b>	<b>169</b>	<b>0</b>	<b>-0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Romania	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-0</b>
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		43	0	43	0	0	43	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-1
[ 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
<b>Total</b>		<b>43</b>	<b>0</b>	<b>43</b>	<b>0</b>	<b>0</b>	<b>43</b>	<b>0</b>	<b>-1</b>
[ 0 - 3M ]	Slovenia	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		118	0	118	118	0	0	0	0
[ 1Y - 2Y ]		10	0	10	10	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	-1
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>129</b>	<b>0</b>	<b>129</b>	<b>129</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-1</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Sweden	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	United Kingdom	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Australia	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 ]		6	0	6	0	0	6	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>6</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Canada	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Hong Kong	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Japan	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	U.S.	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		1	0	1	1	0	0	0	0
[ 1Y - 2Y ]		2	0	2	2	0	0	0	0
[ 2Y - 3Y ]		3	0	3	3	0	0	0	0
[ 3Y - 5Y ]		11	0	11	11	0	0	0	0
[ 5Y - 10Y ]		12	0	12	12	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>29</b>	<b>0</b>	<b>29</b>	<b>29</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Switzerland	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>						DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>	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 <sup>(2)</sup>	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 ]	Other advanced economies non EEA	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Middle East	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Latin America and the Caribbean	2	0	2	0	2	0	0	
[ 3M - 1Y ]		7	0	7	3	4	0	0	
[ 1Y - 2Y ]		68	0	68	1	67	0	-0	
[ 2Y - 3Y ]		0	0	0	0	0	0	-0	
[ 3Y - 5Y ]		7	0	7	0	7	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	
[ 10Y - more ]		0	0	0	0	0	0	0	
<b>Total</b>		<b>83</b>	<b>0</b>	<b>83</b>	<b>4</b>	<b>79</b>	<b>0</b>	<b>-0</b>	

## 5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
			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 <sup>(2)</sup>	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 ]	Africa	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 ]		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
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Others	291	0	291	270	20	0	0	0
[ 3M - 1Y ]		181	0	181	181	0	0	0	0
[ 1Y - 2Y ]		34	0	34	34	0	0	0	0
[ 2Y - 3Y ]		14	0	14	14	0	0	0	0
[ 3Y - 5Y ]		13	0	13	13	0	0	0	0
[ 5Y - 10Y ]		7	0	7	7	0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0
<b>Total</b>		<b>540</b>	<b>0</b>	<b>540</b>	<b>519</b>	<b>20</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>TOTAL EEA 30</b>		<b>9,962</b>	<b>1,967</b>	<b>9,962</b>	<b>7,562</b>	<b>0</b>	<b>433</b>	<b>0</b>	<b>-3</b>

### 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 counterparties 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 counterparties (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 counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments.

### Explanatory footnotes

## 6. RWA

PT053  
CAIXA GERAL DE DEPÓSITOS SA

(in million Euro)

	31/12/2012	30/06/2013
RWA for credit risk	63,017	62,328
RWA Securitisation and re-securitisations	673	679
RWA Other credit risk	62,345	61,648
RWA for market risk	1,440	1,411
RWA for operational risk	3,925	3,925
RWA Transitional floors	0	0
RWA Other	0	0
<b>Total RWA <sup>(1)</sup></b>	<b>68,383</b>	<b>67,663</b>

Explanatory footnotes