#### (in million Euro)

Conital modition CRD2 miles	Dec-	11	Jun-1	2	Defendance to CODED was setting
Capital position CRD3 rules	Million EUR	% RWA	Million EUR	% RWA	References to COREP reporting
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	2,321		2,140		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	2,283		2,119		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-10		-11		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	1,225		845		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-102	-0.4%	-91	-0.4%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-102		-91		Total of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/E and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	C	0.0%	0	0.0%	COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	(	0.0%	0	0.0%	As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	2,219	8.8%	2,049	8.1%	
Of which: ordinary shares subscribed by government	(	0.0%	0	0.0%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	(		0		
Hybrids to be converted into ordinary shares by 31st October 2012	C		0		
New CoCos issued according to EBA Common Term Sheet	(		0		
E) Other Existing government support measures (+)	(	0.0%	1,500	6.0%	
F) Core Tier 1 including existing government support measures (C+D+E)	2,219	8.8%	3,549	14.1%	
G) Hybrid instruments not subscribed by government	53		51		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	2,272	9.0%	3,600	14.3%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	25,152		25,186		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	1,078		1,078		
I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios <sup>(3)</sup> , as of 30th September 2011	281		281		
Sovereign capital buffer for exposures in EEA (H+I)	1,359	<b>V//////</b>	1,359		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	-175		-175		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	45		-1,282		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures  Notes and definitions	1,228		-99		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

<sup>(1)</sup> The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

<sup>(3)</sup> It includes also possible differences between the book value and the fair value of: (i) direct sovereign exposures in derivatives; (ii) indirect sovereign exposures in the banking and trading book

# **Composition of RWA**

PT056 Banco BPI, SA

(in million Euro)

	Dec-11	Jun-12
Total RWA (1)	25,152	25,186
RWA for credit risk	22,763	22,859
RWA Securitisation and re-securitisations	170	204
RWA Other credit risk	22,593	22,654
RWA for market risk	304	243
RWA operational risk	2,085	2,085
Transitional floors	0	0
RWA Other	0	0

# Notes and definitions

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

(in million Euro)														Bullet Bi I, GA
Residual Maturity			CT LONG EXPOSURES lue gross of provisions) <sup>(1)</sup>				osition of sovereign debt to tching) <sup>(1)</sup>	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on		Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Vesidual Maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <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)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Austria	0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [	Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0		0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	2 angama	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0		0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[ 2Y - 3Y [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	- 71	0	0 0	0	0 0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [	Czech Republic	. 0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	OZOON KOPUDNO	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	Denmark	0	0	0	0	0	0 0	0 0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	Deminark	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	minn	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	Fate etc.	0	0 0	0	0 0	0 0	0	0	0	0		0	0	0
[3Y - 5Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		0	0	0	0	0	0 0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	lack	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0 0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		0	0 0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	Ö	0	0	0	0

(in million Euro)														
Residual Maturity			T LONG EXPOSURES e gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS  (long) net of cash short poswhere there is maturity mate		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets (including the fair	Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
√	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <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)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts)  (+/-) (4)	Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
[ 0 - 3M [		2	0	2	0	0	2	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [	France	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	i ranco	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		2	0	2	0	0	2	0	0	0	0	0	0	0
[ 0 - 3M [ [ 3M - 1Y [		6 0	0	6 0	0	0	6 0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Germany	0	0	0	0	0	0	0	0	0	<i>\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0	////////	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	(5)	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		124 0	124	124 0	0	0	0	0	0	0		0	0	0
Total		124	124	124	0	0	0	0	0	0	469	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0				0	0
[ 2Y - 3Y [	Hungary	0	0	0	0	0	0	0	0				0	0
[3Y - 5Y [ [5Y - 10Y [	0 ,	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	lceland	0	0	0	0 0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0		0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Ireland	19	0	19	19	0	0	0	0	0		2	1	1
[3Y - 5Y [ [5Y - 10Y [	noialiu	0 279	0	0 279	0 279	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0 68	0 46	0 22
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		298	0	298	298	0	0	0	0	0	0	69	47	22
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0 0	0 0	0	0	0	0		0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Italy	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [		865	0	865	865	0	0	0	0	0		188	105	83
[10Y - more [ Total		0 866	0	0 866	0 865	0	0	0	0	0	lack	100	0 105	0 83
[ 0 - 3M [		866 0	0	0	0	0	0	0	0	0	111111111111111111111111111111111111111	188 0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	1	0	0	0	0	U	U	U	U	0	<i>V////////</i>	0	U	0

(in million Euro)														
Residual Maturity			T LONG EXPOSURES e gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS (long) net of cash short poswhere there is maturity matc		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
kesiduai maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <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)	Nominal Value  Debt securities in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	0	0			0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Luxembourg	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	minn	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Malta	0	0	0	0	0	0	0	0	0	<del>/////////////////////////////////////</del>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0		0	0	0
[ 0 - 3M [		2	0	2	0	0	2	0	0	0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [ Total		2	0	<u> </u>	0	0	2	0	0	0		0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Norway	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	i voi way	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		0	0	0	0	0 0	0	0	0	0		0	0	0
Total		Ö	0	0	0	0	0	0	Ö	$\cap$	$\cap$	0	0	0
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Poland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	-	0	0	0	0	0 0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0			0	0	0
[ 0 - 3M [ [ 3M - 1Y [		145 1,188	63 160	145 1,188	78 1,027	0 0	3	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	34	0 28	6
[1Y - 2Y [		144	144	144	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Portugal	113	112	113	1	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [ [5Y - 10Y [	-	160 1,218	160 266	160 1,218	952	0	0	0	0	0	<i>\\\\\\\</i>	0 757	0 624	133
[10Y - more [		149	149	149	0	0	0	0	0	0		0	0	0
Total		3,116	1,054	3,116	2,058	0	3	0	0	0	0	791	652	139

(in million Euro)														
			CT LONG EXPOSURES lue gross of provisions) (1)		NET DIF ons and write-off exposures other counterparties only		-	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on		Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity  ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <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)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[3Y - 5Y [	Romania	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Slovakia	0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[3Y - 5Y [ [5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Slovenia	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0	///////////////////////////////////////	0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	· · · · · · · · · · · · · · · · · · ·	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [	Spain	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	- <b>I</b>	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
Total		0	0	0	0	0	0	0	0	$\cap$			0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0	<del>////////</del>	0	0	0
[3Y - 5Y [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0				0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0				0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	United Kingdom	0	0	0	0	0	0	0	0	0	<b>W///////</b>	0	0	0
[3Y - 5Y [ [5Y - 10Y [	J	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0	<del>////////</del>	0	0	0
Total		0	0	Ö	Ö	0	0	0	0	0	0	0	0	0
	<b>TOTAL EEA 30</b>	4,415	1,178	4,415	3,221	0	15	0	0	0	469	1,047	804	243

#### **Notes and definitions**

- (1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments
- (4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.
- (5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

(in million Euro)														Bullet Bi I, GA
Residual Maturity			CT LONG EXPOSURES lue gross of provisions) <sup>(1)</sup>				osition of sovereign debt to tching) <sup>(1)</sup>	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on		Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Vesidual Maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <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)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Austria	0	0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [	Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0		0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	2 angama	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0		0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[ 2Y - 3Y [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	- 71	0	0 0	0	0 0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [	Czech Republic	. 0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	OZOON KOPUDNO	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	Denmark	0	0	0	0	0	0 0	0 0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	Deminark	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	minn	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	Fate etc.	0	0 0	0	0 0	0 0	0	0	0	0		0	0	0
[3Y - 5Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		0	0	0	0	0	0 0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	lack	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0 0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [ [10Y - more [		0	0 0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	Ö	0	0	0	0

Notice   Management   Color of a Color C	in million Euro)														Banco BPI, SA
## COMPANY   Part   Par					(gross of provisi	ons and write-off exposures	(long) net of cash short p		EXPOSURES IN	EXPOSURES (3)		write-off on	AFS sovereign assets	AFS sovereign assets	Fair value of Cash flow and fair value
GW-VY	<b>\</b>	Country		advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss	OI WITICIT. FILIATICIAL ASSETS	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities)	value of Cash flow and fair value hedging contracts)	Cash flow and fair value hedging contracts)	hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
TY TY				<u> </u>		0				0			0		0
TY Y				0		0	· · · · · · · · · · · · · · · · · · ·			0			0		0
	[ 2Y - 3Y [	France	0	0	U	0	0	0	U	0			0	0	0
				0		0	0			0		<i>7///////</i>	0		0
19   MA	[10Y - more [			0	0	0	0		0	0	0		0	0	0
Table			ŭ	0	0	0	0	· ·	0	0	0		0	0	0
SY - SY   Contain   O	[ 3M - 1Y [			U	U	0	U		U	0			0	0	0
197 - 197   197	[ 2Y - 3Y [	Cormoni		U	0	U	0		U	U			0	U	0
101   102   103	[3Y - 5Y [	Germany		0		U	•		<u> </u>	0			0	0	0
Total	[10Y - more [			0		U				0				0	0
Table   Tabl			ŭ	0	0	0	0	V	0	0	0	0	0	0	0
12Y-5Y    Chooce   0	[ 3M - 1Y [			0		0	0		0	0			0	0	0
PY-5Y    Seed   O   O   O   O   O   O   O   O   O			0	0	0	0	0	<u> </u>	0	0				0	0
Total	[3Y - 5Y [	Greece (5)	0	0	0	0	0	+ <u> </u>	0	0	0		0	0	0
Test					·	0				<u> </u>	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
13M - Y	Total			<u> </u>			· ·		0	0			0	0	0
1					0	0	· ·			0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
3Y - SY   SY - 10   SY -	[ 1Y - 2Y [		0	0	0	0	0	0		0			0		0
SY-10YI   Total   O		Hungary		0	0	0	0			0		<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
Total	[5Y - 10Y [		0			<u> </u>		<del> </del>							0
10 - 3M				0	-	0	· ·		0		•	7//////	0	0	0
(1Y-2Y	[ 0 - 3M [			U	U	0	· · · · · · · · · · · · · · · · · · ·		U	U	0		0		0
Calculated   Cal				U	U	0 0	0			<u> </u>	0	<del>/////////////////////////////////////</del>	U		0
SY - 10Y	[ 2Y - 3Y [	Iceland				0		·							0
Total				0	<u> </u>	0	_					<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>			0
10 - 3M	[10Y - more [			0	0	0			0				0	0	0
[2Y-3Y	[ 0 - 3M [			0	0	0	0		00	0	U		00	0	0
[2Y-3Y	[ 3M - 1Y [			0	•	0	0	<u> </u>	0	0			0	0	0
	[ 2Y - 3Y [	Iraland		0			0	+ <u> </u>	0	<u> </u>			0		0
Total   333   0   333   333   0   0   0   0	[3Y - 5Y [	II GI AI IU		· ·		0	<u> </u>								0 29
Total   333   0   333   333   0   0   0   0	[10Y - more [		0	<u> </u>	0	0				0			0	0	0
[3M-1Y]         0 </td <td></td> <td></td> <td></td> <td>ŭ</td> <td></td> <td></td> <td>Ŭ</td> <td>·</td> <td>0</td> <td>0</td> <td>ű</td> <td>111111111111111111111111111111111111111</td> <td></td> <td></td> <td>29 0</td>				ŭ			Ŭ	·	0	0	ű	111111111111111111111111111111111111111			29 0
[2Y - 3Y]         Italy         0         <	[ 3M - 1Y [		0		0	0	0	0		0			0	0	0
[3Y - 5Y [         1				0	0	0	0		0	0	· ·	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
[10Y - more [	[3Y - 5Y [	Italy	0	0	0	0	0	0		0	0		0	0	0
Total 930   930				<u> </u>			<u> </u>	<u> </u>		0			161 0		105
[0-3M[	Total		930	0	930	930	0	0	0	0	0	0	161	56	105
				U	· ·	0	· · · · · · · · · · · · · · · · · · ·	·			0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
<del>                                      </del>	[ 1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[2Y-3Y[ Latvia 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Latvia		· ·		<u> </u>	•	·			0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
[5Y-10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	[5Y - 10Y [		0	0	0	<u> </u>	0	0	0		0		0	0	0
[10Y - more]         0 <t< td=""><td></td><td></td><td></td><td></td><td>•</td><td>0</td><td>· ·</td><td></td><td>0</td><td></td><td></td><td></td><td>0</td><td>0</td><td>0</td></t<>					•	0	· ·		0				0	0	0

(in million Euro)														
			CT LONG EXPOSURES ue gross of provisions) (1)				osition of sovereign debt to tching) <sup>(1)</sup>	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on		Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <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)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts)  (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) (4)
[0-3M[		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [		0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	·····	0	0	0
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Lithuania	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0			0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0	////////	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0	<del>/////////////////////////////////////</del>	0	0	0
[3Y - 5Y [	Luxembourg	0	0	0	0	0	0	0	0	0	<i>///////</i>	0	0	0
[5Y - 10Y [ [10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Malta	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total [ 0 - 3M [		0	0	0	0	0	0	0	0	0	· · · · · · · · · · · · · · · · · · ·	0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0			0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Netherlands	0	0 0	0	0 0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0	7//////	0	0	0
[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[ 2Y - 3Y [	Norway	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [ [5Y - 10Y [	1401 Way	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[ 0 - 3M [ [ 3M - 1Y [		0	0 0	0	0 0	0	0	0	0	0	<del>////////</del> }	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y [ [3Y - 5Y [	Poland	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	<i><b>1////////////////////////////////////</b></i>	0	0	0
[10Y - more [ Total		0	0	0	0	0	0	0	0	0		0	0	0
[ 0 - 3M [		776	75	776	700	0	0	0	0	0	111111111111111111111111111111111111111	-1	-1	0
[ 3M - 1Y [		1,734	142	1,734	1,590	0	2	0	0	0		-3	-3	0
[ 1Y - 2Y [ [ 2Y - 3Y [	_	230 104	146 102	230 104	83	0 0	1	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [	Portugal	949	159	949	789	0	0	0	0	0		-55	-55	0
[5Y - 10Y [		1,685	264	1,685	1,420	0	1	0	0	0		569	401	167
[10Y - more [ Total		151 5,628	138 1,027	151 5,628	12 4,596	0	6	0	0	0	0	0 511	0 343	0 167
		, , , ,	, , , = -		, , , , , , ,									

County   C	in million Euro)			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS  (long) net of cash short powhere there is maturity ma	osition of sovereign debt to tching) <sup>(1)</sup>	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	<u>Memo Item</u>		Prudential filter AFS sovereign assets		Fair value of Cash flow and fair value
0 - 34    1	kesiduai Maturity ↓	Country		advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss	UI WITICIT. FILIATICIAI ASSELS	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	and debt securities)	fair value hedging contracts)	value hedging contracts)	hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
0 - 30    1			0	0	0	0	0	0	0	0	0		0	0	0
0 - 34				·	0	0	<u> </u>	•	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
0 - 30    1   1   2   1   1   1   1   1   1		D '-		· · · · · · · · · · · · · · · · · · ·	U	0			0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
G - 3H	[3Y - 5Y [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
0 - 34					U	0	<u> </u>		<u> </u>	U	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	U	0
10 - 304    0				0	<u> </u>	0	•	, and the same of	<u> </u>	0				0	0
Common   C	[ 0 - 3M [				U	U			0	0	0		0	0	0
Company   Comp					U	U		•	0	0	0	<i>\</i> A	0	0	0
Company   Comp		0111-		·	U	<u> </u>	<u> </u>		0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Cash	[3Y - 5Y [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
Company   Comp				<u> </u>	<u> </u>	0	<u> </u>		0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
0 - 3M   0   0   0   0   0   0   0   0   0				0	0	0		0	0	0	()	()		0	0
3Y - 5Y	[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
3Y - 5Y	[ 3M - 1Y [			· · · · · · · · · · · · · · · · · · ·	U	U	·	•	0	U	0	<i>/////////////////////////////////////</i>	0	0	0
3' - 5'   0		Ola sala		·	Ů	·			0	U	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total	[3Y - 5Y [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
Total				<u> </u>			_	•	0		0	<i>\</i>	0		0
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Total	[ 0 - 3M [		0	0	0	0	0	0	0	0	0		0	0	0
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Total	[3Y - 5Y [	Spain	0	0	0	0	0	0	0	0	0		0	0	0
Total					Ŭ		<u> </u>			U	0	<i>/////////////////////////////////////</i>	0		0
10 - 3M   3M - 17   3Weden						0	·	·	U	0				U	0
Total	[ 0 - 3M [				· ·		_		U	U	0		0	U	0
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Total		Overal co		<u> </u>	· ·	·	<u> </u>		0	0	0	<i>\\\\\\\</i>	0	0	0
Total	[3Y - 5Y [	Sweden		<u> </u>	- ·	·	<u> </u>		0	0	0		0	0	0
Total					- ·	0	· · · · · · · · · · · · · · · · · · ·		0	0	0	<i>\/////</i>	0	0	0
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[3M-1Y]         0 </td <td>[ 0 - 3M [</td> <td></td> <td>0</td> <td>0</td> <td>U U</td> <td>· · · · · · · · · · · · · · · · · · ·</td> <td></td> <td></td> <td>0</td> <td>U</td> <td>0</td> <td></td> <td>0</td> <td>0</td> <td>0</td>	[ 0 - 3M [		0	0	U U	· · · · · · · · · · · · · · · · · · ·			0	U	0		0	0	0
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[3Y - 5Y]         United Kingdom         0	1 75 - 76 1	Hatta J. K.	0		· ·	· · · · · · · · · · · · · · · · · · ·	<u> </u>		U	U	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [         0 <th< td=""><td>[3Y - 5Y [</td><td>United Kingdom</td><td></td><td></td><td>0</td><td>0</td><td>· · · · · · · · · · · · · · · · · · ·</td><td>0</td><td>0</td><td>0</td><td>0</td><td></td><td>0</td><td>0</td><td>0</td></th<>	[3Y - 5Y [	United Kingdom			0	0	· · · · · · · · · · · · · · · · · · ·	0	0	0	0		0	0	0
Total 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							<u> </u>	·	0	<u> </u>	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0		0
	Total			0	0	0	<u> </u>	0	0	0	0	111111111111111111111111111111111111111	0	0	0

### Notes and definitions

- (1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments
- (4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.
- (5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).