Capital position CRD3 rules	31/12/	2012	30/06/2	2013	References to COREP reporting
Capital position CNDs rules	Million EUR	% RWA	Million EUR	% RWA	References to COREF reporting
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u> ) (+)	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 (1) (-/+)	-71		-8		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-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*)
C) Common equity (A+B)	6,633	9.7%	6,439	9.5%	
Of which: ordinary shares subscribed by government	750		750		Paid up ordinary shares subscribed by government
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		EBA/REC/2011/1
E) Other Existing government support measures (+)	900		900		
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	7,533	11.0%	7,339	10.8%	
G) Hybrid instruments not subscribed by government	96		96		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
H) Tier 1 Capital (F+G)	7,629	11.2%	7,435	11.0%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
I) RWA	68,383		67,663		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0		Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	516		521		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	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}]
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	1,523		1,587		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	180		176		Articles 381 to 386 of CRR

Notes and definitions

<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.

				Expos	ure values (as	of 31/12/2012	) **			F	RWA (as of 31)	/12/2012) **				Value adjustme	nts and provisi	ions (as of 31/12/2012) **	
I couterparty countries		LTV % ** (as of 31/12/2012)	F-IR	В	A-IR	В	STA		F-IRE	3	A-IRI	В	STA		F-IR	3	A-IRB	S	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted I	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted N	ion-defaulted	Defaulted Non-defaulted	d Defa
	Central banks and central governments		-	-	-	-	23,017	42	-	-	-	-	1,790	63		-		-	
	Institutions		-	-		-	6,751	4	-			-	3,230	5		-		-	
	Corporates		-	-	-	-	30,986	2,860	-	-		-	29,537	3,515		- 📗		-	
	Corporates - Of Which: Specialised Lending		-	-	-	-	3,170	0	-	-	-	-	3,472	0		- //		- /////////////////////////////////////	
	Corporates - Of Which: SME		-	-	-	-	4,241	1,635		-	-	-	4,123	1,963		- ///		- /////////////////////////////////////	
	Retail		-	-		-	40,128	1,837	-	-		-	17,635	1,875				-	
	Retail - Secured on real estate property	55.8%	-	-		-	33,141	1,538		-		-	12,402	1,535		-		-	
	Retail - Secured on real estate property - Of Which: SME	69.9%	-	-	-	-	820	149		-	-	-	319	149		- ///		- /////////////////////////////////////	
IXA GERAL DE DEPÓSITOS SA	Retail - Secured on real estate property - Of Which: non-SME	55.4%		-	-	-	32,321	1,388	-	-		-	12,083	1,386		- ///		- (////////////////////////////////////	
	Retail - Qualifying Revolving		-	-		-	1,309	26		-		-	982	27		- ///		- /////////////////////////////////////	
	Retail - Other Retail		-	-	-	-	5,678	274	-	-		-	4,250	313		- ///		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: SME		-	-		-	2,848	12		-		-	2,132	15		- 1///		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	2,830	262	-	-		-	2,118	299		- 1///		- /////////////////////////////////////	
	Equity		-	-		-	1,199	-	-	-		-	1,199	-		-		-	
	Securitisation		-	-	-	-	434	-	-	-		-	673	-		- //		- /////////////////////////////////////	
	Other non-credit obligation assets		-	-	-	-	4,716	-	-	-	-	-	3,495	-		-		-	
	TOTAL		0	0	0	0	107,231	4,743	0	0	0	0	57,559	5,459		0	-	0 2,360	0
	Securitisation and re-securitisations positions deducted from capital *		-	-		-				-	-		-			- ///		- /////////////////////////////////////	

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

		1 = 100 + 100 - 1	Exp	oosure values (as of 31/12/201	12) **		RWA (as of 31/12/2012) **		Value adjus	stments and provisions (as	of 31/12/2012) **
nterparty Country (1)		LTV % ** (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	d Non-defaulted Defaulte
	Central banks and central governments				17,430 4	2		382 63	-		-
	Institutions				1,633			919 4	-		-
	Corporates				23,413 2,52			22,669 3,071	-		-
	Corporates - Of Which: Specialised Lending				3,170			3,472 0	-		-
	Corporates - Of Which: SME				4,117 1,60			4,002 1,918	-		-
	Retail				34,027 1,72			14,466 1,765	-		-
	Retail - Secured on real estate property	56.0%			29,602 1,44			11,146 1,447	-		-
	Retail - Secured on real estate property - Of Which: SME	69.8%			819 14			319 149			- /////////////////////////////////////
	Retail - Secured on real estate property - Of Which: non-SME	55.7%			28,783 1,29	3		10,827 1,297	-		-
Portugal	Retail - Qualifying Revolving				1,251 2	5		939 26	-		-
	Retail - Other Retail				3,174 25			2,381 292	-		-
	Retail - Other Retail - Of Which: SME				2,294 1	2		1,721 15			- /////////////////////////////////////
	Retail - Other Retail - Of Which: non-SME				880 24	2		660 277	-		-
	Equity				1,194			1,194 -	-		-
	Securitisation				374			374 -	-		-
	Other non-credit obligation assets				3,583			3,105 -	-		-
	TOTAL		0 0	0 0	81,654 4,29	0 0	0 0	43,109 4,903	- 0	- 0	1,780
	Securitisation and re-securitisations positions deducted from capital *				-				-		-

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

2. CREDIT RISK as of 31 December 2012

				Expo	sure values (as of 31/12/20	12) **				RWA (as of 3	1/12/2012) **		Valu	adjustments and provision	s (as of 31/12/2012) **	
ounterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRB		A-IRB	STA		F-IR	В	A-IF	RB	STA	F-IRB	A-IRB	STA	
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted I	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defau	ilted Non-defaulted Def	aulted Non-defaulted Def	aulted Non-defaulted	Defaul
	Central banks and central governments		-	-		266	-	-	-	-	-	0	-	-	-	
	Institutions		-	-		727		-	-	-	-	146	-	-	-	
	Corporates		-	-		244	42	-		-		233	54	-	-	
	Corporates - Of Which: Specialised Lending		-			-	-	-	-		-	-	- /////////////////////////////////////	-	- /////////////////////////////////////	
	Corporates - Of Which: SME		-	-		-	28	-	-				36	-	-	
	Retail		-	-		1,567	16		-	-	-	1,014	16	-	-	
	Retail - Secured on real estate property	41.8%	-	-		389	8		-	-	-	140	8	-	-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-		0	-	-	-	-	-	0	-	-	-	
France	Retail - Secured on real estate property - Of Which: non-SME	41.8%	-	-		389	8	-	-	-	-	140	8	-	-	
France	Retail - Qualifying Revolving		-	-		52	0	-	-		-	39	0	-	-	
	Retail - Other Retail		-	-		1,125	8	-	-		-	835	8	-	-	
	Retail - Other Retail - Of Which: SME		-	-		414	-	-	-		-	307	-	-	-	
	Retail - Other Retail - Of Which: non-SME		-	-		711	8		-		-	529	8	-	-	
	Equity		-	-		-	-	-	-	-	-	-	-	-	-	
	Securitisation		-	-		-	-	-	-	-		-	-	-	-	
	Other non-credit obligation assets		-	-		284	-		-		-	76	-	-	-	
	TOTAL		0	0	0 0	3,087	58	0	0	0	0	1,469	70 -	0 -	0 36	
	Securitisation and re-securitisations positions deducted from capital *		-			-		-	-	-		-	-	-	-	

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

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

		1500000	Ехр	osure values (as of 31/12/20	12) **		RWA (as of 31/12/2012) **		Value adjus	stments and provisions (as	of 31/12/2012) **
Counterparty Country (1)		LTV % ** (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 Defaulter	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted
	Central banks and central governments				1,248	0		18 0	0 -		
	Institutions				922	0		674 0	-		
	Corporates				2,567 26	3		2,566 353	-		- 14
	Corporates - Of Which: Specialised Lending				-				-		-
	Corporates - Of Which: SME				67	0		67 0	0 -		-
	Retail				2,288	9		965 38	- 8		. 3
	Retail - Secured on real estate property	62.0%			1,878	3		658 31	1		
	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	3		658 31	1 -		
Spain	Retail - Qualifying Revolving				1	0		1 0	0 -		
	Retail - Other Retail				408	6		306 6	-		:
	Retail - Other Retail - Of Which: SME				56	0		42 0	0 -		
	Retail - Other Retail - Of Which: non-SME				352	6		264 6	6 -		- /////////////////////////////////////
	Equity				3			3 -	-		
	Securitisation				8			26 -	-		
	Other non-credit obligation assets			-	115			67 -	-		
	TOTAL		0 0	0 0	7,152 30	2 0 0	0 0	4,320 391	1 - 0	- 0	316 18
	Securitisation and re-securitisations positions deducted from capital *				-				-		

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

2. CREDIT RISK as of 31 December 2012

		. =		Ехро	osure values (as of 31/12/20	12) **				RWA (as of 31/1	12/2012) **		Value :	djustments and provisi	ons (as of 31/12/2012) **	
ounterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	tB	A-IRB	STA		F-IRI	В	A-IRB		STA	F-IRB	A-IRB	ST	TΑ
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defau	ted Non-defaulted I	Defaulted Non-defaulted	l Defaulte
	Central banks and central governments		-	-		1,000	0	-	-	-	-	-	0	-	-	
	Institutions		-	-		541	0	-	-	-	-	109	0	-	-	
	Corporates		-	-		1,020	8	-	-	-	-	635 1	0	-	-	
	Corporates - Of Which: Specialised Lending		-	-		-		-		-			- /////////////////////////////////////	-	- /////////////////////////////////////	
	Corporates - Of Which: SME		-	-		-	4	-	-	-		-	6	- /////////////////////////////////////	- /////////////////////////////////////	
	Retail		-	-		587	3	-	-	-	-	236	3	-	-	
	Retail - Secured on real estate property	47.8%	-	-		512	3	-	-	-	-	179	2	-	-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-		-	-	-	-	-		-	-	-	-	
China	Retail - Secured on real estate property - Of Which: non-SME	47.8%	-	-		512	3	-	-	-		179	2	-	- /////////////////////////////////////	
China	Retail - Qualifying Revolving		-	-		0		-		-		0	· ////////////////////////////////////	-	-	
	Retail - Other Retail		-	-		75	0	-	-	-	-	56	0	-	-	
	Retail - Other Retail - Of Which: SME		-	-		0			-	-	-	0		- (////////////////////////////////////	-	
	Retail - Other Retail - Of Which: non-SME		-	-		75	0	-	-	-	-	56	o ////////////////////////////////////	- (////////////////////////////////////	-	
	Equity		-	-		-		-	-	-	-	-	· ////////////////////////////////////	- 1////////////////////////////////////	-	
	Securitisation		-	-		-	-	-	-	-	-	-	-	-	-	
	Other non-credit obligation assets		-			147	-	-	-	-		21		-	-	
	TOTAL		0	0	0 0	3,295	11	0	0	0	0	1,000 1	3 - 0	-	0 17	
	Securitisation and re-securitisations positions deducted from capital *		-			-		-		-		-		-	- /////////////////////////////////////	

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

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

		170000	Exp	oosure values (as of 31/12/201	12) **		RWA (as of 31/12/2012) **		Value adjus	tments and provisions (as	of 31/12/2012) **
Counterparty Country (1)		LTV % ** (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 Defaulte	d Non-defaulted Defaulted
	Central banks and central governments				1,251			902	-		-
	Institutions				27 0			26 0	-		-
	Corporates				245 0			246			-
	Corporates - Of Which: Specialised Lending								-		-
	Corporates - Of Which: SME				14 -			14 -	-		-
	Retail				279			206	-		-
	Retail - Secured on real estate property	55.2%			8 0			3 0	-		-
	Retail - Secured on real estate property - Of Which: SME	0.0%							-		-
Mozambique	Retail - Secured on real estate property - Of Which: non-SME	55.2%			8 0			3 0			-
Mozambique	Retail - Qualifying Revolving				0 0			0 0	-		-
	Retail - Other Retail				270			203	-		-
	Retail - Other Retail - Of Which: SME				1 -			1 -	-		-
	Retail - Other Retail - Of Which: non-SME				269 0			202	-		-
	Equity								-		-
	Securitisation								-		-
	Other non-credit obligation assets				373 -	-	-	115 -	-		-
	TOTAL		0 0	0 0	2,174	0 0	0 0	1,494	- 0	- 0	12
	Securitisation and re-securitisations positions deducted from capital *								-		-

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

		1 = 100 + 100 - 1		Exp	osure values (as of 3	31/12/2012) **					RWA (as of 31/12/201	2) **		١,	Value adjus	tments and provis	ions (as of 3	31/12/2012) **	
nterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRE	3	A-IRB		STA		F-IRE	3	A-IRB		STA	F-IRB		A-IRB		STA	À /
			Non-defaulted	Defaulted	Non-defaulted D	efaulted No	on-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defau	ulted No	on-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-	-		- [		ı
	Institutions		-	-	-	-	-	-	-		-	-	-		-		-		
	Corporates		-		-	-	-	-	-		-	-	-	-	-		-		
	Corporates - Of Which: Specialised Lending		-		-	-	-		-			-	-				- [		
	Corporates - Of Which: SME		-		-	-	-	-	-	-	-	-	-	. ((()))			-		
	Retail		-	-	-	-	-	-	-	-	-	-	-	-	-		- [		ı
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-		-		- [		ı
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-	-	-	-		-	-	-	-	-		-		1
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-		-					-	-	- (////////////////////////////////////			-		
	Retail - Qualifying Revolving		-	-	-	-	-		-	-	-	-	-	- /////////////////////////////////////			-		
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-	-		- [		ı
	Retail - Other Retail - Of Which: SME		-	-	-	-	-		-		-	-					- [		
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-		-	-	-	-	-	-			-		
	Equity		-	-	-	-	-	-	-	-	-	-	-				- [		ı
	Securitisation		-		-	-	-	-	-		-	-	-	-	-		-		1
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-	-		-		
	TOTAL		0	0	0	0	0	0	0	0	0 (	0	0 0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-		-	-	-	-	-		-	-					- 1		

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

				Ехр	osure values (as	of 31/12/201	12) **			RWA (as of 31	/12/2012) **				Value adjustm	ents and provision	ons (as of 31/12/2012) **	
party Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IF	В	STA	F-IR	В	A-IR	В	ST	A	F-IRE	3	A-IRB	s	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted E	efaulted Non-defaulted	d Defau
	Central banks and central governments		-	-	-	-	-		-	-	-	-	-		- [		-	
	Institutions		-	-	-	-	-		-		-	-	-		-		-	
	Corporates		-	-	-	-	-		-		-	-	-		-		-	
	Corporates - Of Which: Specialised Lending		-	-	-	-			-	-	-	-			-		- /////////////////////////////////////	
	Corporates - Of Which: SME		-	-	-	-				-	-	-			- (/		- /////////////////////////////////////	<i></i>
	Retail		-	-	-	-	-	-	-	-	-	-			- //		-	
	Retail - Secured on real estate property	0.0%	-	-	-	-	-		-	-	-	-	-		- 🛭		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-		-	-	-	-	-		- [		-	
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-			-	-	-			- //		-	
	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		-	-	-	-			-		-	-	-		-		-	
	TOTAL		0	0	0	0	0 0	0	0	0	0	0	0	-	0	-	0 -	-
	Securitisation and re-securitisations positions deducted from capital *		-		-	-			-	-					-		- /////////////////////////////////////	

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

		1 = 100 + 100 + 1		Exp	osure values (as	of 31/12/201	2) **				RWA (as of 3	1/12/2012) **				Value adjus	tments and prov	risions (as of	31/12/2012) **	
nterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IR	В	STA		F-IR	3	A-IF	≀В	ST.	A	F-IR	В	A-IR	В	STA	À
			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	Defaulte
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		-		ı
	Institutions					-			-	-		-	-	-		-		-		
	Corporates			-	-	-		-		-	-	-		-		-		-		
	Corporates - Of Which: Specialised Lending		-		-		-		-	-	-	-	-			-		-		
	Corporates - Of Which: SME		-		-		-		-		-		-			-		-		
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		1
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		ı
	Retail - Secured on real estate property - Of Which: SME	0.0%		-	-	-	-	-		-	-	-	-	-		-		-		
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%				-		-		-		-		-		-		-		
#IVA	Retail - Qualifying Revolving				-	-	-		-	-	-	-	-			-		-		
	Retail - Other Retail			-	-	-	-	-	-	-	-	-	-	-		-		-		ı
	Retail - Other Retail - Of Which: SME			-		-				-		-		-		-		-		
	Retail - Other Retail - Of Which: non-SME			-		-	-	-	-	-		-	-	-		-		-		
	Equity		-		-		-	-	-	-	-		-	-		-		-		1
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Other non-credit obligation assets					-			-	-		-	-	-		-		-		1
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *				-	-	-	-	-	-	-	-	-	-		-		-		

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

			Exp	oosure values (as of 31/12/20	12) **		RWA (as of 31/12/2	012) **	Value adju	stments and provisions (as	s of 31/12/2012) **
ounterparty Country (1)		LTV % ** (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 De	faulted Non-defaulted De	faulted Non-defaulted Defaulted	Non-defaulted Default	ed Non-defaulted Defaulted
	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%					-		-		-
#N/A	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						-		-		-
	TOTAL		0 0	0 0	0 0	0 0	0	0 0	0 - 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *								-		-

Notes and definitions

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

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

\*\*As explained in the Guidelines

PT053 CAIXA GERAL DE DEPÓSITOS SA

				Expo	osure values (as	of 31/12/2012	) **				RWA (as of 3	1/12/2012) **				Value adjust	ments and provi	isions (as of 31/	12/2012) **	
ounterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IF	≀B	STA		F-IR	В	A-IF	RB	STA		F-IRI	В	A-IRE	3	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 N	on-defaulted	Defaulted
	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%	-		-	-	-	-	-	-	-	-	-	-		-		-		
#N/A	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		-	-	-	-		-		-		-	-	-		-		- ///		
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	-	0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-	-	-		-	-	-		-		-		

Notes and definitions

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

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

\*\*As explained in the Guidelines

		1 = 100 + 100 - 1		Expos	ure values (as	of 30/06/2013)	**				RWA (as of 30)	(06/2013) **				Value adjus	tments and provi	sions (as of 3	0/06/2013) **	
outerparty countries		LTV % ** (as of 30/06/2013)	F-IRI	В	A-IR	В	STA		F-IRE	;	A-IR	В	STA		F-IRI	В	A-IRE		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	Defaulte
	Central banks and central governments		-	-		-	22,170	42	-	-	-	-	1,817	62		-		-		
	Institutions		-	-		-	5,856	2		-		-	2,753	3		-		-		
	Corporates		-	-		-	30,054	2,987		-	-	-	29,603	3,616		-		-		1,
	Corporates - Of Which: Specialised Lending			-	-	-	2,661	8	-	-	-	-	2,897	8		-		-		
	Corporates - Of Which: SME			-	-	-	3,890	1,867	-	-	-	-	3,792	2,290		-		-		1,0
	Retail		-	-		-	38,857	1,938	-	-		-	16,958	1,972		-		-		
	Retail - Secured on real estate property	55.5%	-	-	-	-	32,534	1,631	-	-	-	-	12,133	1,621		-		-		
	Retail - Secured on real estate property - Of Which: SME	88.0%	-	-	-	-	779	165	-	-	-	-	306	165		-		-		
KA GERAL DE DEPÓSITOS SA	Retail - Secured on real estate property - Of Which: non-SME	54.9%		-	-	-	31,755	1,466	-	-	-	-	11,828	1,456		-		-		
	Retail - Qualifying Revolving			-		-	1,215	23	-	-	-	-	916	24		-		- //		
	Retail - Other Retail		-	-	-	-	5,109	285	-	-	-	-	3,909	327		-		- //		
	Retail - Other Retail - Of Which: SME			-		-	2,578	13	-	-	-	-	1,962	16		-		-		
	Retail - Other Retail - Of Which: non-SME		-	-		-	2,531	271	-	-	-	-	1,947	311		-		- //		
	Equity		-	-		-	1,300	-	-	-	-	-	1,300	-		-		-		
	Securitisation		-	-	-	-	423	-	-	-		-	679	-		-		-		
	Other non-credit obligation assets		-	-	-	-	4,697	-	-	-		-	3,564	-		-		-		
	TOTAL		0	0	0	0	103,357	4,970	0	0	0	0	56,675	5,653	-	0	-	0	2,577	2,
	Securitisation and re-securitisations positions deducted from capital *		-	-		-		-	-	-		-	-			-		-		

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

		.=	Ехр	osure values (as of 30/06/201	13) **			RWA (as of 30	0/06/2013) **				Value adjus	tments and provis	sions (as o	f 30/06/2013) **	
erparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA		F-IRB	A-IF	₹B	STA		F-IRI	3	A-IRB	i	STA	
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	ed Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaul
	Central banks and central governments				16,818	42	-	-	-	391	62		-		-		
	Institutions				883	2	-		-	633	2		-		-		
	Corporates				23,074	2,661	-		-	23,033	3,260		-		-		
	Corporates - Of Which: Specialised Lending				2,661	8	-			2,897	8		-		-		
	Corporates - Of Which: SME				3,764	1,861	-		-	3,667	2,283		-		-		
	Retail				33,136	1,758	-		-	14,040	1,800		-		-		
	Retail - Secured on real estate property	55.7%			28,845	1,477	-		-	10,818	1,477		-		-		
	Retail - Secured on real estate property - Of Which: SME	88.0%			778	165	-	-	-	305	165		-				
	Retail - Secured on real estate property - Of Which: non-SME	55.1%	-	-	28,067	1,312			-	10,513	1,311		-				
Portugal	Retail - Qualifying Revolving				1,166	23	-		-	876	24		-		-		
	Retail - Other Retail				3,125	259	-		-	2,346	299		-		-		
	Retail - Other Retail - Of Which: SME				2,229	13				1,674	16		-				
	Retail - Other Retail - Of Which: non-SME				896	246	-	-	-	672	283		-				
	Equity				1,270		-			1,270	-		-		-		
	Securitisation				370	-	-		-	371			-		-		
	Other non-credit obligation assets				3,460	-	-		-	3,089	-		-		-		
	TOTAL		0 0	0 0	79,011	4,463	0 0	0	0	42,827	5,123	-	0	-	0	1,833	
	Securitisation and re-securitisations positions deducted from capital *				_	_	_		_	_			_				_

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

				Exp	oosure values (as	of 30/06/201	13) **				RWA (as of 30/06/2013) **		Value	adjustments and provisions	s (as of 30/06/2013) **
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB		A-IR	≀B	STA		F-IRI	3	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	d Non-defaulted Defau	ilted Non-defaulted Def	aulted Non-defaulted Defaulte
	Central banks and central governments		-	-	-	-	334	-	-	-		0	-	-	-
	Institutions		-	-	-	-	600		-	-		120	-	-	-
	Corporates		-		-		202	6	-	-		215	6	-	-
	Corporates - Of Which: Specialised Lending		-		-	-	-			-			- /////////////////////////////////////	-	-
	Corporates - Of Which: SME		-		-	-	7	4	-	-		7	4	- /////////////////////////////////////	-
	Retail		-		-	-	1,294	10	-	-		923	9	-	-
	Retail - Secured on real estate property	41.5%	-		-	-	342	8	-	-		131	8	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-	0	-	-	-		0	-	-	-
France	Retail - Secured on real estate property - Of Which: non-SME	41.5%					342	8		-		131	8	- /////////////////////////////////////	-
Trance	Retail - Qualifying Revolving		-		-	-	43	0	-	-		36	0	- /////////////////////////////////////	-
	Retail - Other Retail		-		-	-	909	2	-	-		756	2	-	-
	Retail - Other Retail - Of Which: SME		-			-	334			-		278	- /////////////////////////////////////	-	-
	Retail - Other Retail - Of Which: non-SME		-		-	-	574	2	-	-		479	2	- /////////////////////////////////////	-
	Equity		-	-	-	-	-	-	-	-		-	-	-	-
	Securitisation		-	-	-	-	-	-	-	-		-	-	-	-
	Other non-credit obligation assets		-	-	-	-	297		-	-		63	-	-	-
	TOTAL		0	0	0	0	2,727	15	0	0	0 0	1,322 1	5 - (	-	0 24

Securitisation and re-securitisations positions deducted from capital \*

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

		1500000	Ехр	osure values (as of 30/06/20	13) **		RWA (as of 30/06/2013) **		Value adjus	stments and provisions (as	of 30/06/2013) **
unterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte
	Central banks and central governments				1,245			10 0	-		-
	Institutions				989			624	-		-
	Corporates				2,495 269			2,342 294			-
	Corporates - Of Which: Specialised Lending								-		-
	Corporates - Of Which: SME				67			67 0	-		-
	Retail				2,166 9			886 91	-		-
	Retail - Secured on real estate property	61.0%			1,847 8	2		647 76	-		-
	Retail - Secured on real estate property - Of Which: SME	279.3%			0 .			0 -	-		-
Spain	Retail - Secured on real estate property - Of Which: non-SME	59.7%			1,847 8:	2		647 76	-		-
Spain	Retail - Qualifying Revolving				1			1 0	-		-
	Retail - Other Retail				317 1	i		238 16	-		-
	Retail - Other Retail - Of Which: SME				9			7 (	-		- /////////////////////////////////////
	Retail - Other Retail - Of Which: non-SME				308 1	5		231 16	-		-
	Equity				3			3 -	-		-
	Securitisation				8 -			40 -	-		-
	Other non-credit obligation assets				139			90 -	-		-
	TOTAL		0 0	0 0	7,043 36	0 0	0 0	3,995 386	- 0	- 0	434
	Securitisation and re-securitisations positions deducted from capital *								-		- /////////////////////////////////////

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

		1 = 100 + 100 + 1		Exp	osure values (as of	30/06/2013) **					RWA (as of 30/06/2013) **		Value adj	ustments and provisions (	as of 30/06/2013) **	
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IRB		STA		F-IRB		A-IRB	STA	F-IRB	A-IRB	ST	ΓA
			Non-defaulted	Defaulted	Non-defaulted D	efaulted Nor	n-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	i Non-defaulted Defaulte	d Non-defaulted Defau	ted Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	743	0	-	-	-	-	0	-	-	
	Institutions		-	-	-	-	336	0	-		-	73	0	-	-	
	Corporates		-	-	-	-	935	1	-		-	747	1	-	-	
	Corporates - Of Which: Specialised Lending		-		-	-	-	-	-	-	-		-	- /////////////////////////////////////	-	
	Corporates - Of Which: SME		-		-	-	-	0	-	-	-		0	- (////////////////////////////////////	- /////////////////////////////////////	
	Retail		-	-	-	-	809	1	-	-	-	314	1	-	-	
	Retail - Secured on real estate property	47.2%	-	-	-	-	732	1	-		-	256	0	-	-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-	-	-	-		-		-	-	-	
China	Retail - Secured on real estate property - Of Which: non-SME	47.2%	-		-	-	732	1	-		-	256	0	-	-	
Olinia	Retail - Qualifying Revolving		-		-	-	0		-		-	0	-	- /////////////////////////////////////	- /////////////////////////////////////	
	Retail - Other Retail		-	-	-	-	77	0	-	-	-	- 58	0	-	-	
	Retail - Other Retail - Of Which: SME		-		-	-	0		-	-	-	0	-	-	- /////////////////////////////////////	1
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	77	0	-	-	-	- 58	0	-	- (////////////////////////////////////	
	Equity		-		-	-	-	-	-	-	-	-   -	-	- /////////////////////////////////////	- /////////////////////////////////////	
	Securitisation		-	-	-	-	-	-	-		-		-	-	-	
	Other non-credit obligation assets		-	-	-	-	181	-	-	-	-	- 58	-	-	-	
	TOTAL		0	0	0	0	3,004	1	0	0	0 0	1,191	1 - 0	- 0	18	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-		-				- /////////////////////////////////////	-	-	

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

\*\* As explained in the Guidelines

			Ехр	oosure values (as of 30/06/20	13) **		RWA (as of 30/06/2013) **	Value ad	justments and provisions (as o	f 30/06/2013) **
unterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA	F-IRB	A-IRB STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted Non-defaulted	Defaulted Non-defaulted Default	ed Non-defaulted Defaulted	Non-defaulted Defaulted
	Central banks and central governments				1,352		912	0	-	
	Institutions				13		13	0	-	
	Corporates				385	4 -	386	4	-	
	Corporates - Of Which: Specialised Lending					-		-	-	
	Corporates - Of Which: SME				13		13	0	-	
	Retail				205	3 -	150	3	-	
	Retail - Secured on real estate property	55.4%			10	3 -	4	2	-	
	Retail - Secured on real estate property - Of Which: SME	0.0%				-		-	-	
Mozambique	Retail - Secured on real estate property - Of Which: non-SME	55.4%			10	3 -	4	2	-	
Mozambique	Retail - Qualifying Revolving				0		0	0	-	
	Retail - Other Retail				195	1 -	146	1	-	
	Retail - Other Retail - Of Which: SME				0	-	0	-	-	
	Retail - Other Retail - Of Which: non-SME				195	1 -	146	1	-	
	Equity							-	-	
	Securitisation							-	-	
	Other non-credit obligation assets				375	-	114	-	-	
	TOTAL		0 0	0 0	2,329	7 0 0	0 0 1,574	7 - 0	- 0	13
	Securitisation and re-securitisations positions deducted from capital *							-	- /////////////////////////////	

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

		. =		Ехро	osure values (as of 30/06/20	13) **				RWA (as of 30	/06/2013) **		Va	alue adjust	ments and provision	ns (as of 30/06/2013) **	
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	RB	A-IRB	ST	A	F-IR	₹B	A-IR	В	STA	F-IRB		A-IRB	S	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defa	ulted Non-defaulted E	Defaulted	Non-defaulted De	efaulted Non-defaulted	d Default
	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%	-	-		-	-	-	-	-	-	-	-	-		-	
#N/A	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		-	-		-	-	-	-	-	-	-	- /////////////////////////////////////	- 1		- /////////////////////////////////////	
	Equity		-	-		-		-	-	-	-	-	-	-		- /////////////////////////////////////	
	Securitisation		-	-		-	-	-	-	-		-	-	-		-	
	Other non-credit obligation assets		-	-		-	-	-	-	-	-	-	-	-		-	
	TOTAL		0	0	0 0	0	0	0	0	0	0	0	0 -	0		0 -	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-		-		-		-		-	- /////////////////////////////////////	-		- /////////////////////////////////////	

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

		170000	Exp	oosure values (as of 30/06/201	13) **		RWA (as of 30/06/2013) **		Value adjus	stments and provisions (as o	of 30/06/2013) **
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	l Non-defaulted Defaulted
	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%							-		-
#N/A	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								-		
	TOTAL		0 0	0 0	0 0	0 0	0 0	0 0	- 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *								-		- /////////////////////////////////////

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

				Exp	osure values (as	of 30/06/201	3) **				RWA (as of 30/06	6/2013) **				Value adjustn	ments and prov	isions (as of	30/06/2013) **
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB		A-IRI	В	STA	١	F-IRI	В	A-IRB		STA	Ą	F-IRI	В	A-IRI	3	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted I	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Institutions		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Corporates		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Corporates - Of Which: Specialised Lending		-		-	-	-		-	-	-	-	-			-		-	
	Corporates - Of Which: SME		-	-	-			-	-	-	-	-	-	-		- 1		-	
	Retail		-	-	-		-	-	-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-	-		-	-	-	-	-	-		-		-	
#N/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-		-	-		- 0		-	
#IVA	Retail - Qualifying Revolving		-		-	-	-		-	-	-	-	-			-		-	
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Retail - Other Retail - Of Which: SME		-	-		-	-			-	-					- [		-	
	Retail - Other Retail - Of Which: non-SME		-		-	-	-		-	-	-		-	-		-		-	
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Securitisation		-		-		-	-	-	-	-	-	-	-		- 1		-	
	Other non-credit obligation assets		-	-		-	-	-	-	-	-	-	-	-		-		-	
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	-	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-		-		-	-	-	-	-	-	-			-		-	

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

			Exp	posure values (as of 30/06/20	13) **		RWA (as of 30/06/2	013) **	Value adju	stments and provisions (as	s of 30/06/2013) **
unterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted De	aulted Non-defaulted Def	aulted Non-defaulted Defaulted	Non-defaulted Defaulte	ed Non-defaulted Defaulte
	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%					-		-		-
#N/A	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						-		-		-
	TOTAL		0 0	0 0	0 0	0 0	0	0 0	0 - 0	- 0	- 0
	Securitisation and re-securitisations positions deducted from capital *								- /////////////////////////////////////		- /////////////////////////////////////

Notes and definitions

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

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

\*\*As explained in the Guidelines

				Exp	osure values (as of 30/06/20	13) **				RWA (as of 30	/06/2013) **		Value	adjustments and p	provisions (as of	30/06/2013) **	
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IRB	ST.	A	F-IRI	В	A-IR	B	STA	F-IRB		A-IRB	STA	A
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	ed Non-defaulted Defa	ulted Non-defaul	ted Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-		-	-	-	-	-	-	-	-	-	-		
	Institutions		-	-		-	-	-	-	-	-	-	-	- /////////////////////////////////////	-		1
	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%	-			-		-		-		-	-	- /////////////////////////////////////	-		
#N/A	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		-	-		-	-	-	-	-	-	-	-	-	-		
	TOTAL		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 Securifization exposure that is deducted from capital and is not included in RWA

\*\*As explained in the Guidelines

## 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
Total	434	423

(in million Euro)

	31/12	/2012	30/06/2013		
	TOTAL RISK EXPOSURE TOTAL RIS			ISK EXPOSURE MOUNT	
	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	

(in million Euro)									
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Austria	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Austria	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ] [ 1Y - 2Y ]		13 0	0	13 0	0	0	13	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Belgium	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		13	0	13	0	0	13	0	0
[ 0 - 3M ]		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 ]	Bulgaria	0	0	0	0	0	0	0	0
[3Y - 5Y ]	2 a.ga.ia	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	<u>-1</u>
[ 0 - 3M ] [ 3M - 1Y ]		0	0	0	0 0	0	0	0	0
[ 3M - 1Y ] [ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Cyprus	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									TO CHAIL DE DET COTTO GIT
Residual Maturity		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposure:	s (long) net of cash short po	EECT POSITIONS sitions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Czech Republic	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Czecii Nepublic	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ] [ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Denmark	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Estado	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Estonia	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Finland	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposures	s (long) net of cash short po	EECT POSITIONS partitions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		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 ]	France	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Trance	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
Total		215	0	215	0	0	215	0	1
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Germany	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
Total		22	0	22	0	Ŏ	22	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Greece	0	0	0	0	0	0	0	0
[3Y - 5Y ]	0.0000	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
Total [ 0 - 3M ]		<b>3</b>	0	<b>3</b>	<b>3</b>	0	<b>0</b>	<b>0</b>	0
[ 0 - 3M ] [ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 3W - 17 ] [ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Hungary	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity  ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y ]	iceland	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[ 3M - 1Y ] [ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Ireland	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Italy	0	0	0	0	0	0	0	0
[3Y - 5Y ]	,	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>
1 O - 3M 1		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 ]	Latin	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Latvia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-2

(in million Euro)									
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposures	s (long) net of cash short po	EECT POSITIONS solutions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity  ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Licontonston	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		<b>0</b>	<b>0</b>	0	<b>0</b>	<b>0</b> 0	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ] [ 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 ]	Lithuania	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y ]	· ·	0	0	0	0	0	0	0	0
[5Y - 10Y ] [10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Malta	0	0	0	0	0	0	0	0
[3Y - 5Y ]	เงเลเเล	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
Residual Maturity		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposures	s (long) net of cash short po	EECT POSITIONS solutions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
vesituai maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y ]	rtotrioriariae	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total [ 0 - 3M ]		<b>0</b>	0	<b>0</b>	0	<b>0</b>	<b>0</b>	0	<b>0</b>
[ 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 ]	Norway	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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]	Poland	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	- <b>0</b>
[ 0 - 3M ]		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 ]	Portugal	763	30	763	733	0	0	0	0
[3Y - 5Y ]	Tortugal	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
Total		9,975	2,038	9,975	7,745	0	191	0	-1

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Romania	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-0
[ 0 - 3M ] [ 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 ]	Slovakia	0	0	0	0	0	0	0	-0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		45	0	45	0	0	45	0	-1
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Slovenia	0	0	0	0	0	0	0	0
[3Y - 5Y ]		5	0	5	0	0	5	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0 <b>5</b>	0 <b>0</b>	0 <b>5</b>	0 <b>0</b>	0 <b>0</b>	0 <b>5</b>	0 <b>0</b>	0 <b>0</b>
[ 0 - 3M ]		<b>5</b> 49	0	<b>3</b> 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	0
[3Y - 5Y ]	Spain	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
Total		135	0	135	135	0	0	0	-1

(in million Euro)									
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity  ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		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 ]	Sweden	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Oweden	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ] [ 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 ]	United Kingdom	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Australia	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ] [10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Canada	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Canaua	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)			(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y ]	riong rong	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ] [ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 3W - 1Y ] [ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Japan	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		3	0	3	3	0	0	0	0
[ 2Y - 3Y ]	U.S.	4	0	4	4	0	0	0	0
[3Y - 5Y ]		10 18	0	10 18	10 18	0	0	0	0
[5Y - 10Y ] [10Y - more ]		0	0	0	0	0	0	0	0
Total		<b>36</b>	0	36	36	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Switzerland	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Switzeriand	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
Residual Maturity		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposures	(long) net of cash short po	EECT POSITIONS solutions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
v v v v v v v v v v v v v v v v v v v	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other adversed	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Other advanced	0	0	0	0	0	0	0	0
[3Y - 5Y ]	economies non EEA	0	0	0	0	0	0	0	0
[5Y - 10Y]	EEA	0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]	Other Central	0	0	0	0	0	0	0	0
[1Y - 2Y]	and Eastern	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Europe	0	0	0	0	0	0	0	0
[3Y - 5Y ]	countries non	0	0	0	0	0	0	0	0
[5Y - 10Y ]	EEA		0	0		0	0	0	
[10Y - more ] Total		0	0	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	1	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Middle East	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]	1	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		5	0	5	4	0	2	0	-1
[ 1Y - 2Y ]	Latin America	15	0	15	3	0	12	0	0
[ 2Y - 3Y ]	and the	1	0	1	1	0	0	0	0
[3Y - 5Y ]	Caribbean	29	0	29	24	0	5	0	0
[5Y - 10Y ]	Janobban	0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		50	0	50	32	0	18	0	-1

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in million	Euro)
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Residual Maturity		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposures	s (long) net of cash short po	EECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		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 ]	Africa	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Africa	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		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 ]	Others	20	0	20	20	0	0	0	0
[3Y - 5Y ]	011010	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
Total		540	0	540	519	21	0	0	0

	тот	AL EEA 30	10,412	2,038	10,412	7,883	0	491	0	-5
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### Notes and definitions

- (1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) The exposures reported include the positions towards counterparts (other than sovereign on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

Country   Residual Maturity   Country   Region   Regio	(in million Euro)									
Country   Region					(gross exposure	s (long) net of cash short p	ositions of sovereign debt	EXPOSURES IN	EXPOSURES (3)	
3M - 17   17   27   2	Residual Maturity						(designated at fair value through profit&loss) banking book		(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with
3M - 17   17   27   2	[ 0 - 3M ]		0	0	0	0	0	0	0	0
Table						0	_			
3Y - 5Y   1   1   1   1   1   1   1   1   1			0	0	0	0	0	0	0	0
3Y-5Y    0		Austria	0	0	0	0	0	0	0	0
Total		Austria		_					_	
Total				•		-				
[0-3M] [3M-1Y] [17-2Y] [2Y-3Y] [3Y-5Y] [10-3M] [3M-1Y] [10-3M] [0-3M] [0-3				•						
Table   Selgium   Selgiu									•	
1						-	•			
(2Y-3Y)				-		•				
				· · · · · · · · · · · · · · · · · · ·		•				
[10Y - more		Belgium				_				
Total						-				
Total				· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	•			
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [10-3M]						_	_	-		Ţ.
Ty-2Y									0	
[2Y-3Y]         Bulgaria         0	[ 3M - 1Y ]		0	0	0	0	0	0	0	0
Sy - 10Y			0	0	0	0	0	0	0	-1
[3Y - 5Y]		Bulgaria	0	0		0	0	0	0	
[10Y - more]         0         0         0         0         0         0         0         0         0         0         0         0         0         1         -1         0         -1		Bulgaria					•			
Total         0         0         0         0         0         0         -1           [0 - 3M]         [0 - 3M]         0				•			_			
[0-3M]         0 <td></td> <td></td> <td></td> <td></td> <td></td> <td>_</td> <td>_</td> <td>-</td> <td></td> <td></td>						_	_	-		
[3M-1Y]     0     0     0     0     0     0       [1Y-2Y]     0     0     0     0     0     0       [2Y-3Y]     0     0     0     0     0     0       [3Y-5Y]     0     0     0     0     0     0       [5Y-10Y]     0     0     0     0     0     0       [10Y-more]     0     0     0     0     0     0				·						
[1Y-2Y]         Cyprus         0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>•</td><td></td><td></td><td></td></t<>							•			
[2Y-3Y]         Cyprus         0         0         0         0         0         0         0           [3Y-5Y]         0				-		-				
[3Y-5Y]							•			
[5Y - 10Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Cyprus		-		-				
[10Y - more] 0 0 0 0 0 0 0 0 0				-		-				·
							_			
	Total		0	0	0	0	0	0	0	0

(in million Euro)									
			et LONG EXPOSURES to gross of provisions) (1)	(gross exposure	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Czech Republic	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Ozech Republic	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[ 3M - 1Y ] [ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Denmark	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]	]	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	]	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Estonia	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]	1	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	1	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	F*.11	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Finland	0	0	0	0	0	0	0	0
[5Y - 10Y]	]	0	0	0	0	0	0	0	0
[10Y - more ]	]	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
Residual Maturity C			eT LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	France	8	0	8	0	0	8	0	0
[3Y - 5Y ]	Tance	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
Total		214	0	214	0	0	214	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ] [ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Germany	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Greece	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		3	0	3 <b>3</b>	3 <b>3</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0
[ 0 - 3M ]		<b>3</b>	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]	11	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Hungary	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			et LONG EXPOSURES to gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y ]	loolaria	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0	0 <b>0</b>	0	0	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	landa ad	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Ireland	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ] [ 2Y - 3Y ]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Italy	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	Ů	Ö	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Latvia	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 ] Total		0	0	0 <b>0</b>	0	0	0	0	0 -1
IUtal		0	U	U	U	U	U	U	-1

(in million Euro)									
			eT LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity  ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Licontonatem	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total [ 0 - 3M ]		<b>0</b>	0	<b>0</b>	0	0	<b>0</b>	<b>0</b>	<b>0</b>
[ 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 ]	Lithuania	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ] [10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Malta	0	0	0	0	0	0	0	0
[3Y - 5Y ]	iviaila	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
Residual Maturity			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
Residual Maturity	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Netricilarius	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ] [ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Norway	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	Ů	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Poland	0	0	0	0	0	0	0	-0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ] Total		0 <b>0</b>	0 <b>0</b>	<b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0 <b>-0</b>
10tal 10 - 3M 1		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 ]	Dantumal	927	25	927	902	0	1	0	0
[3Y - 5Y ]	Portugal	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
Total		9,567	1,967	9,567	7,431	0	169	0	-0

(in million Euro)									
Residual Maturity c			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt (s a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		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 ]	Romania	0	0	0	0	0	0	0	-0
[3Y - 5Y ]	rtomania	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-0
[ 0 - 3M ] [ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 3W - 1Y ] [ 1Y - 2Y ]		43	0	43	0	0	43	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-1
[3Y - 5Y ]	Slovakia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		43	0	43	0	0	43	0	-1
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Slovenia	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y] [10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		118	0	118	118	0	0	0	0
[1Y - 2Y]		10	0	10	10	0	0	0	0
[ 2Y - 3Y ]	Spain	0	0	0	0	0	0	0	-0
[3Y - 5Y ]	Spaili	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
Total		129	0	129	129	0	0	0	-1

(in million Euro)									
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposure	s (long) net of cash short p	EECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	o other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
kesiduai maturity ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Sweden	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Sweden	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ] [3Y - 5Y ]	United Kingdom	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[51 - 101] [10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y ]	Australia	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
Total	1	6	0	6	0	0	6	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Canada	0	0	0	0	0	0	0	0
[3Y - 5Y ]		0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
Residual Maturity			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short po	EECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	o other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
kesiduai Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading <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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y ]	riong Rong	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	<b>0</b>	<b>0</b>	0	0	0	<b>0</b>
[ 0 - 3M ] [ 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 ]	Japan	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		1	0	1	1	0	0	0	0
[ 1Y - 2Y ]		2	0	2	2	0	0	0	0
[ 2Y - 3Y ]	U.S.	3	0	3	3	0	0	0	0
[3Y - 5Y ]		11	0	11	11	0	0	0	0
[5Y - 10Y ]		12 0	0	12 0	12 0	0	0	0	0
[10Y - more ] Total		29	0	29	29	0	0	0 <b>0</b>	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Contact of the second	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Switzerland	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

(in million Euro)									
			eT LONG EXPOSURES be gross of provisions) <sup>(1)</sup>	(gross exposure:	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
Residual Maturity	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other advanced	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	economies non	0	0	0	0	0	0	0	0
[3Y - 5Y ]	EEA	0	0	0	0	0	0	0	0
[5Y - 10Y]	LLA	0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]	Other Central	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]	and eastern	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]	Europe	0	0	0	0	0	0	0	0
[3Y - 5Y ]	countries non	0	0	0	0	0	0	0	0
[5Y - 10Y ]	EEA	0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[ 2Y - 3Y ] [3Y - 5Y ]	Middle East	0	0	0	0	0	0	0	0
[3Y - 5Y ] [5Y - 10Y ]	1	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		2	0	2	0	0	2	0	0
[ 3M - 1Y ]	1	7	0	7	3	0	4	0	0
[ 1Y - 2Y ]	1	68	0	68	1	0	67	0	-0
[2Y - 3Y]	Latin America	0	0	0	0	0	0	0	-0
[3Y - 5Y ]	and the	7	0	7	0	0	7	0	0
[5Y - 10Y]	Caribbean	0	0	0	0	0	0	0	0
[10Y - more ]	1	0	0	0	0	0	0	0	0
Total		83	0	83	4	0	79	0	-0
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PT053 CAIXA GERAL DE DEPÓSITOS SA

in million	Euro)
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Decidual Metroity		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS  (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)
Residual Maturity  ↓	Country / Region		of which: <b>loans and</b> <b>advances</b>		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 ]		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 ]	Africa	0	0	0	0	0	0	0	0
[3Y - 5Y ]	Amca	0	0	0	0	0	0	0	0
[5Y - 10Y ]		0	0	0	0	0	0	0	0
[10Y - more ]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[ 0 - 3M ]		291	0	291	270	20	0	0	0
[ 3M - 1Y ]		181	0	181	181	0	0	0	0
[ 1Y - 2Y ]	Others	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
Total		540	0	540	519	20	0	0	0

TOTAL EEA 30 9,9	962 1,967	9,962	7,562	0	433	0	-3
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### Notes and definitions

- (1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) The exposures reported include the positions towards counterparts (other than sovereign on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

### (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
Total RWA (1)	68,383	67,663