Capital position CRD3 rules	2012-1:	2-31	2013-0	6-30	References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government</u> support measures other than ordinary shares) (+)	2,484		2,552		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⁾ (-/+)	469		417		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-91		-94		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)	2,392	9.8%	2,459	10.6%	
Of which: ordinary shares subscribed by government	0		0		Paid up ordinary shares subscribed by government
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		EBA/REC/2011/1
E) Other Existing government support measures (+)	1,200		1,000		
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	3,592	14.7%	3,459	14.9%	
G) Hybrid instruments not subscribed by government	51		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
H) Tier 1 Capital (F+G)	3,644	14.9%	3,510	15.1%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
I) RWA	24,512		23,219		
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	128		141		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	520		493		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	434		452		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	80		69		Articles 381 to 386 of CRR
Notes and definitions					

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

Explanatory footnotes

				Exp	osure values (as of 31/12/2	012) **				RWA (as of 31	/12/2012) **				Value adjus	tments and provi	sions (as of 3	31/12/2012) **	
erparty countries		LTV % ** (as of 31/12/2012)	F-IRB		A-IRB	STA		F-IRE	3	A-IR	:В	ST/	4	F-IR	В	A-IRE	3	STA	
			Non-defaulted I	Defaulted	Non-defaulted Defaulter	d Non-defaulted Def	aulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Default
	Central banks and central governments		-	-	-	- 12,734	9	-	-	-	-	1,565	2		-		-		
	Institutions		-	-	-	- 1,922	0		-	-	-	1,090	0		-		-		
	Corporates		-	-	-	- 11,240	258		-	-	-	11,244	299		-		-		
	Corporates - Of Which: Specialised Lending		-		-	- 2,280	59		-	-	-	2,280	59		-		-		
	Corporates - Of Which: SME		-	-	-	- 1,751	84	-	-	-	-	1,726	105		-		-		
	Retail		-	-	-	- 14,384	379		-		-	6,493	387		-		-		
	Retail - Secured on real estate property	50.3%	-	-	-	- 11,493	308		-	-	-	4,327	308		-		-		
	Retail - Secured on real estate property - Of Which: SME	68.2%	-	-	-	- 27	14	-	-	-	-	13	14		-		-		
Banco BPI, SA	Retail - Secured on real estate property - Of Which: non-SME	50.3%	-	-	-	- 11,466	295	-	-	-	-	4,313	295		-		-		
	Retail - Qualifying Revolving		-		-	- 219	2		-	-	-	164	2		-		- 1		
	Retail - Other Retail		-		-	- 2,672	69		-	-	-	2,003	77		-		-		
	Retail - Other Retail - Of Which: SME		-		-	- 1,232	41		-	-	-	924	47		-		-		
	Retail - Other Retail - Of Which: non-SME		-		-	- 1,440	28	-	-	-	-	1,078	30		-		-		
	Equity		-	-	-	- 599	-	-	-	-	-	620	-		-		-		
	Securitisation		-	-	-	- 134	-	-	-	-	-	189	-		-		-		
	Other non-credit obligation assets		-	-	-	- 801	-		-	-	-	368	-		-		-		
	TOTAL		0	0	0 0	41,814	646	0	0	0	0	21,571	687	-	0	-	0	491	
	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 7 1 0/ ** /6		Exposure values	(as of 31/12/20	012) **				RWA (as of 31/1	2/2012) **		Value a	justments and p	rovisions (as of 31/12/2012) **	
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	в	-IRB	STA		F-IRI	В	A-IRB		STA	F-IRB	ļ	IRB ST	A
			Non-defaulted	Defaulted Non-defaul	ed Defaulted	I Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	d Non-defaulted Defaul	d Non-default	ed Defaulted Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	- 7,856	9		-	-	-	273	2	-	-	0
	Institutions		-	-	-	- 801	0		-	-	-	696	0	-	-	0
	Corporates		-	-	-	- 7,505	152	-	-	-	-	7,576 17	7	-	-	122
	Corporates - Of Which: Specialised Lending		-	-	-	- 1,430	31	-	-	-	-	1,430 3	1	-	-	14
	Corporates - Of Which: SME		-		-	- 1,745	84	-	-	-	-	1,720 10	5	- /////////////////////////////////////	- /////////////////////////////////////	44
	Retail		-	-	-	- 13,951	372		-	-	-	6,171 38	0	-	-	250
	Retail - Secured on real estate property	50.3%	-	-	-	- 11,493	308	-	-	-	-	4,327 30	18	- /////////////////////////////////////		110
	Retail - Secured on real estate property - Of Which: SME	68.2%	-		-	- 27	14		-	-	-	13 1	4	-	- /////////////////////////////////////	7
	Retail - Secured on real estate property - Of Which: non-SME	50.3%	-		-	- 11,466	295	-	-	-		4,313 29	5	- /////////////////////////////////////		103
Portugal	Retail - Qualifying Revolving		-	-	-	- 215	2	-	-	-	-	161	2	-	-	8
	Retail - Other Retail		-	-	-	- 2,244	62	-	-	-	-	1,683 7	0	-	-	132
	Retail - Other Retail - Of Which: SME		-		-	- 1,231	41		-	-		0E0	7	- /////////////////////////////////////		85
	Retail - Other Retail - Of Which: non-SME		-		-	- 1,013	21	-	-	-	-	760 2	3	- /////////////////////////////////////	- /////////////////////////////////////	47
	Equity		-	-	-	- 567		-	-	-	-	599	- /////////////////////////////////////	- /////////////////////////////////////	-	-
	Securitisation		-	-	-	- 99	-	-	-	-	-	158	- /////////////////////////////////////	-	- /////////////////////////////////////	-
	Other non-credit obligation assets		-	-	-	- 506	-	-	-	-	-	237	-	-	-	-
	TOTAL		0	0 0	0	31,285	533	0	0	0	0	15,709 55	9 - 0		- 0 388	372
Notos and definitions	Securitisation and re-securitisations positions deducted from capital *		-	-	-		-	-	-	-	-	-	-	- /////////////////////////////////////	-	-

Note

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

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

Counterparty Country (1)

			Exp	osure values (as	of 31/12/201	2) **				RWA (as of 31/	12/2012) **			Value	adjustments and prov	isions (as of	31/12/2012) **	
	LTV % ** (as of 31/12/2012)	F-IRE	3	A-IRE	3	STA	4	F-IRI	3	A-IRE	3	STA		F-IRB	A-IR	в	ST	Ą
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-de	efaulted Defa	ulted Non-defaulted	Defaulted	Non-defaulted	Defaulted
entral banks and central governments		-	-	-	-	3,243	-	-	-	-	-	1,291	-		-	-		-
stitutions		-	-	-	-	168	-	-	-	-	-	118	-		-	-		
orporates		-	-	-	-	916	35	-	-	-	-	916	35		-	-		23
Corporates - Of Which: Specialised Lending		-		-		-	0	-	-	-		-	0		- /////////////////////////////////////	-		
Corporates - Of Which: SME		-	-	-		0	-	-	-	-	-	0	- /////////////////////////////////////		- /////////////////////////////////////	-		-
etail		-	-	-	-	347	6		-	-	-	259	6		-	-		11

0

0

1

258

258

131

2,717

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0

2

0

6

41

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

Retail - Secured on real estate property

Retail - Other Retail - Of Which: SME

Retail - Other Retail - Of Which: non-SME

Retail - Secured on real estate property - Of Which: SME

Retail - Secured on real estate property - Of Which: non-SME

0.0%

0.0%

0.0%

0

0

0

Retail - Qualifying Revolving

Other non-credit obligation assets

Retail - Other Retail

Equity

TOTAL

Securitisation

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

Angola

				Expo	sure values (as	s of 31/12/2012					RWA (as of 31	/12/2012) **			Value adjus	stments and prov	isions (as of 31/12/2012) **	
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IF	RB	STA		F-IR	в	A-IR	в	STA	F-IR	в	A-IR	B ST	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	d Defaulted
	Central banks and central governments		-	-	-	-	35	-	-	-	-	-	2 -		-		-	-
	Institutions		-	-		-	138	-		-	-	-	108 -		-		-	-
	Corporates		-	-		-	1,554	67		-	-	-	1,554 81		-		-	58
	Corporates - Of Which: Specialised Lending		-	-	-	-	812	27		-	-	-	812 27		-		-	
	Corporates - Of Which: SME		-	-	-	-	3			-	-	-	3 -		-		-	
	Retail		-	-		-	2	0		-	-	-	1 0	0	-		-	c
	Retail - Secured on real estate property	0.0%	-	-		-	-	-		-	-	-			-		-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-		-	-	-	-	-	-	-			-		-	-
Spain	Retail - Secured on real estate property - Of Which: non-SME	0.0%		-		-	-			-	-	-			-		-	
Spain	Retail - Qualifying Revolving		-	-	-	-	0	0	-	-	-	-	0 0		-		- /////////////////////////////////////	C
	Retail - Other Retail		-	-		-	2	0		-	-	-	1 0		-		-	(
	Retail - Other Retail - Of Which: SME		-	-		-	1			-	-	-	1 -		-		- /////////////////////////////////////	-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	0	0	-	-	-	-	0 0		-		- /////////////////////////////////////	C
	Equity		-	-	-	-	0		-	-	-	-	0 -		-		-	
	Securitisation		-	-		-	0	-		-	-	-	0 -		-		-	-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-			-		-	-
	TOTAL		0	0	0	0	1,730	67	0	0	0	0	1,666 81	-	0	-	0 14	4 58
Notes and definitions	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-		-	-	-			-		-	-

0

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1

346

346

295

4,972

2

0

6

6

41

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0

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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

PT056 Banco BPI, SA

-

11

-11

. 34

45

PT056

				Exp	osure values (as	of 31/12/201	2) **				RWA (as of 31	/12/2012) **				Value adjust	ments and provi	sions (as of 3	31/12/2012) **	
rparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB		A-IR	в	STA		F-IRE	3	A-IR	в	ST/		F-IRI	в	A-IRB		ST	TA
			Non-defaulted D	efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	I Default
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Institutions		-	-	-	-	-		-	-	-	-	-	-		-		-		
	Corporates		-	-	-	-	-		-	-	-	-		-		-		-		
	Corporates - Of Which: Specialised Lending		-		-		-		-		-	-	-	-		-		-		1
	Corporates - Of Which: SME		-	-	-	-	-	-	-		-		-	-		-		-		11
	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%	-		-	-		-		-	-	-	-	-		-		-		11
#1WA	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

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

				Exp	osure values (as	of 31/12/201	2) **				RWA (as of 3	1/12/2012) **			Value adjus	stments and prov	visions (as of 31/12/20	012) **
Counterparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IR	в	A-IR	в	STA		F-IRI	в	A-I	RB	STA	F-IR	в	A-IR	B	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defa	aulted	Non-defaulted	Defaulted	Non-defaulted	d Defaulted	Non-defaulted Defaulte	d Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-d	efaulted 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%		-		-		-		-			-	- /////////////////////////////////////	-		- /////////	
#IN/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 *		-	-	-	-	-	-	-				-	-	-		- ///////	

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

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

				Exp	osure values (as	of 31/12/201	2) **				RWA (as of 31	/12/2012) **			۷	alue adjust	ments and provi	sions (as of	31/12/2012) **	
party Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB		A-IR	в	ST	1	F-IRI	3	A-IR	в	STA		F-IRB		A-IRE		ST	TA
			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	Defaul
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Institutions		-	-	-	-		-		-	-	-	-	-		-				
	Corporates		-	-	-	-		-		-	-	-	-	-		-				
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-	-	-	-	-		-		-		1
	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		-	-	-	-	-	-	-	-	-	-	-	-		-		-		11
	Retail - Other Retail		-	-	-	-	-	-		-	-	-	-	-		-		-		
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-		-	-	-	-	-		-		-		11
	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

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

			Exp	osure values (as of 31/12/201	2) **		RWA (as of 31/12/2012) **		Value adju	stments and provisions (a	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 Defaulted	Non-defaulted Defaulted Non-o	efaulted Defaulted	Non-defaulted Default	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 *									-	-

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

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

				Exp	oosure values (as	of 31/12/201	12) **				RWA (as of 31	/12/2012) **				Value adjus	tments and prov	isions (as of	31/12/2012) **	
terparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IR	B	A-IF	в	ST	١	F-IR	в	A-IR	B	STA		F-IRE	3	A-IRI	В	ST	A
			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	Defau
	Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Institutions			-		-	-	-	-	-	-	-	-	-				-		
	Corporates		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Corporates - Of Which: Specialised Lending			-	-	-	-			-	-		-					-		
	Corporates - Of Which: SME		-	-	-	-		-	-	-	-	-	-	-				-		į
	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%	-	-	-	-	-	-	-	-	-	-	-			-		-		j.
#IVA	Retail - Qualifying Revolving			-		-				-	-	-	-			•				
	Retail - Other Retail		-	-	-	-	-	-	-		-	-	-	-		-		-		
	Retail - Other Retail - Of Which: SME			-	-	-		-		-	-	-						-		j.
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-			-		-		1
	Equity		-	-	-	-	-		-	-	-		-	-				-		MAL.
	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 Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

				Exp	osure values (as	s of 31/12/201	2) **			RWA (as of 3	1/12/2012) **				Value adjus	stments and provi	isions (as of	31/12/2012) **	
Counterparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRI	В	A-IR	₹B	ST/		F-IRB	A-II	RB	STA		F-IRE	3	A-IRE	3	ST	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted	I Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	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
Notes and definitions	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

				Exp	posure values (as of 31/1	2/2012) **			RWA (as of 3	1/12/2012) **			Value adju	stments and provision	ns (as of 31/12/2012) **	
rty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IF	B	A-IRB	ST	A	F-IRB	A-II	RB	STA	F-	IRB	A-IRB		STA
		,	Non-defaulted	Defaulted	Non-defaulted Defau	Ited Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	I Defaulted	Non-defaulted D	efaulted Non-defaulte	d Defaulted	Non-defaulted De	efaulted Non-defaulte	ad Defaul
	Central banks and central governments		-	-	-		-		-	· -	-	- /////////////////////////////////////	- 1		- /////////////////////////////////////	
	Institutions		-	-	-		-		-		-	- /////////////////////////////////////	- 10		-	
	Corporates		-	-	-		-				-	-	- 10		-	
	Corporates - Of Which: Specialised Lending		-	-	-		-				-	- /////////////////////////////////////	- 10		- /////////////////////////////////////	
	Corporates - Of Which: SME		-	-	-		-				-	- /////////////////////////////////////			- /////////////////////////////////////	
	Retail		-	-	-		-				-	-	- 1		-	
	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		-	-	-		-				-	- /////////////////////////////////////	- 1		-	
	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 Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

PT056

				Exp	osure values (as	of 30/06/201	3) **				RWA (as of 30/	/06/2013) **				Value adjus	tments and provis	tions (as of 30/06/2013) **	
rparty countries		LTV % ** (as of 30/06/2013)	F-IR	в	A-IR	B	ST/		F-IRE	3	A-IRE	3	STA		F-IRI	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	Defaulted Non-defaulted	d Defau
	Central banks and central governments			-		-	12,113	45	-	-	-	-	1,537	65	5	-		-	
	Institutions			-	-	-	1,763	0	-	-	-		1,014	C)	-		-	
	Corporates			-	-	-	10,069	298	-	-	-		10,083	348	3	-		-	
	Corporates - Of Which: Specialised Lending		-	-	-		2,332	76	-	-	-	-	2,332	81	1	-		- /////////////////////////////////////	///
	Corporates - Of Which: SME		-	-	-	-	1,571	84	-	-	-		1,552	100)	-		-	//
	Retail			-	-	-	14,086	364		-	-	-	6,423	371	1	-		-	
	Retail - Secured on real estate property	56.8%		-	-	-	11,340	286		-	-	-	4,364	286	6	-		-	
	Retail - Secured on real estate property - Of Which: SME	61.3%		-	-	-	30	13	-		-	-	15	13	3	-		- /////////////////////////////////////	
Banco BPI, SA	Retail - Secured on real estate property - Of Which: non-SME	56.8%	-	-	-	-	11,309	272	-	-	-	-	4,349	273	3	-		-	
	Retail - Qualifying Revolving			-	-	-	201	2		-	-	-	151	2	2	-		- /////////////////////////////////////	
	Retail - Other Retail		-	-	-	-	2,545	77	-	-	-	-	1,908	83	3	-		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: SME			-	-	-	1,162	50		-	-	-	871	56	6	-		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	1,383	26	-	-	-	-	1,037	27	7	-		- /////////////////////////////////////	
	Equity		-	-	-	-	628	-	-	-	-	-	656	-		-		-	
	Securitisation		-	-	-	-	120	-	-	-	-		112	-		-		-	
	Other non-credit obligation assets			-	-	-	712	-	-	-	-	-	357	-		-		-	
	TOTAL		0	0	0	0	39,492	707	0	0	0	0	20,183	784	4 -	0	-	0 558	8
	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

				Expos	sure values (as	of 30/06/2013	3) **			RWA (as of 30/06/2013) **			Value adjust	ments and provi	isions (as of	30/06/2013) **
ty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRB		A-IR	в	ST	١	F-IRB	A-IRB	6	STA	F-IR	3	A-IRE	3	STA
			Non-defaulted D	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted Defau	ted Non-defaulte	ed Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted [
	Central banks and central governments		-	-	-	-	7,555	45	-		- 2	43 65	5	-		-	
	Institutions		-	-		-	780	0	-		- 7	07	D	-		-	
	Corporates		-	-		-	6,564	173	-		- 6,6	41 19	9	-		-	
	Corporates - Of Which: Specialised Lending		-	-	-	-	1,353	41	-		- 1,3		4	-		-	
	Corporates - Of Which: SME		-	-	-	-	1,564	84	-		- 1,5	45 10	o ////////////////////////////////////	-		-	
	Retail		-	-		-	13,649	360	-		- 6,0	96 36	7	-		-	
	Retail - Secured on real estate property	56.8%	-	-	-	-	11,340	286	-		- 4,3	64 28	6	-		-	
	Retail - Secured on real estate property - Of Which: SME	61.3%	-	-	-	-	30	13	-		-	15 1:	3	-		-	
	Retail - Secured on real estate property - Of Which: non-SME	56.8%		-	-	-	11,309	272	-		- 4,3	49 27:	3	-		-	
Portugal	Retail - Qualifying Revolving		-	-		-	197	2	-		- 1	48 :	2	-		-	
	Retail - Other Retail		-	-		-	2,112	72	-		- 1,5		9	-		-	
	Retail - Other Retail - Of Which: SME			-	-	-	1,161	50	-		- 8	70 5	6	-		-	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	951	22	-		- 7	13 23	3	-		-	
	Equity		-	-	-	-	595	-	-	-	- 6	33 ·		-		-	
	Securitisation		-	-		-	91	-	-		-	91 ·		-		-	
	Other non-credit obligation assets		-	-	-	-	444	-	-		- 2	21 ·		-		-	
	TOTAL		0	0	0	0	29,678	577	0 0	0 0	14,6	32 63	1 -	0		0	432
	Securitisation and re-securitisations positions deducted from capital *						-		-								

Notes

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

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

Counterparty Country (1)

			Exp	osure values (as	of 30/06/201	3) **				RWA (as of 30	/06/2013) **				Value adjustme	ents and provis	sions (as of	30/06/2013) **	
	LTV % ** (as of 30/06/2013)	F-IR	B	A-IR	В	ST	٩	F-IRI	В	A-IR	в	STA	١	F-IR	В	A-IRB		ST/	ļ.
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted N	Ion-defaulted	Defaulted	Non-defaulted	Defaulted
entral banks and central governments		-	-	-	-	3,001	-	-	-	-	-	1,292	-		-		-		
stitutions			-	-	-	331	-	-	-	-	-	143	-		-		-		
orporates			-	-	-	928	40	-	-	-	-	928	40		-		-		29
Corporates - Of Which: Specialised Lending		-	-	-		137	0	-	-	-	-	137	0		- //		-		
Corporates - Of Which: SME		-	-	-	-	2	-	-	-	-	-	2	-		- //		-		-
tail			-		-	352	4		-	-	-	263	4		-		-		1:
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%	-	-		-		-	-	-	-	-	-	-		- ///		-		

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263

263

136

2,765

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0

2

0

4

43

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352

352

268

4,883

2

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4

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43

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0

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Notes and definitions

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

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

Retail - Qualifying Revolving

Other non-credit obligation assets

Retail - Other Retail - Of Which: SME

Retail - Other Retail - Of Which: non-SME

Securitisation and re-securitisations positions deducted from capital *

Retail - Other Retail

Equity

TOTAL

Securitisation

Angola

				Expo	sure values (as	s of 30/06/2013					RWA (as of 30	/06/2013) **			Value adjus	tments and prov	isions (as of 30/06/2013) **	
Counterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	B	A-IF	RB	STA		F-IR	в	A-IR	в	STA	F-IR	в	A-IR	В	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-defaulte	ed Defaulted
	Central banks and central governments		-	-	-	-	31	-	-	-	-	-	1 -		-		-	
	Institutions		-	-		-	199	-		-	-	-	72 -		-		-	
	Corporates		-	-		-	1,406	78	-	-	-	-	1,406 98	3	-		-	6
	Corporates - Of Which: Specialised Lending		-	-	-	-	813	32	-	-	-	-	813 32	2	-		-	
	Corporates - Of Which: SME		-	-		-	1		-	-	-	-	1 -		-		-	
	Retail		-	-		-	1	0		-	-	-	1 0	0	-		-	
	Retail - Secured on real estate property	0.0%	-	-		-	-	-		-	-	-			-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-		-	-	-	-	-	-	-			-		-	
Spain	Retail - Secured on real estate property - Of Which: non-SME	0.0%		-		-			-	-	-	-			-		- /////////////////////////////////////	
Spain	Retail - Qualifying Revolving		-	-		-	0	0	-	-	-	-	0 0		-		-	
	Retail - Other Retail		-	-		-	1	0	-	-	-	-	1 0		-		-	
	Retail - Other Retail - Of Which: SME		-	-		-	1	-	-	-	-	-	1 -		-		-	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	0	0	-	-	-	-	0 0		-		- /////////////////////////////////////	
	Equity		-	-	-	-	0		-	-	-	-	0 -		-		-	
	Securitisation		-	-		-	0			-	-	-	0 -		-		-	
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-			-		-	
	TOTAL		0	0	0	0	1,638	78	0	0	0	0	1,481 98	3 -	0	-	0 3	31 6
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-			-		-	

0

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0

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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

PT056 Banco BPI, SA

0

13

-13

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-42

44

			Ex	posure values (as of 30/06/2	013) **		R	WA (as of 30/06/2013) **		Value adj	ustments and provisions (as o	f 30/06/2013) **
party 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 Defaulter	d Non-defaulted Defaulted	Non-defaulted Defa	aulted N	Ion-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulted	Non-defaulted Defaul
	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%	-			-	-				- /////////////////////////////////////	
#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 *					-					- /////////////////////////////////////	

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

				Expo	sure values (as	of 30/06/201	3) **				RWA (as of 30/	06/2013) **			١	Value adjus	stments and prov	isions (as of	30/06/2013) **	
Counterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	В	A-IR	B	ST/		F-IRB		A-IRE	3	STA		F-IRB		A-IR	В	STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted De	efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted No	n-defaulted	Defaulted	Non-defaulted	Defaulted	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%		-						-				- /////				-		
7190	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
Notes and definitions	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

				Ex	posure values (as of 3	0/06/2013) **			RWA (as of 30/06/2013) **		Va	alue adjustments and prov	visions (as of 3	30/06/2013) **	
erparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	в	A-IRB		STA	F-IRB	A-IRB	STA	F-IRB	A-IR	B	STA	
			Non-defaulted	Defaulted	Non-defaulted De	efaulted No	n-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted D	Defaulted Non-defaulted	Defaulted	Non-defaulted	Defau
	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		
	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

				Exp	oosure values (as	of 30/06/201	3) **				RWA (as of 30	/06/2013) **				Value adjustr	ments and provisi	ons (as of 30/06/2013)	**
ounterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	в	A-IR	в	ST/	١	F-IRI	В	A-IR	в	ST/	٩	F-IR	в	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-defau	ulted 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

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

				Exp	osure values (as	of 30/06/201	3) **				RWA (as of 30	/06/2013) **				Value adjus	stments and prov	isions (as of 30/06/2013	s) **
party Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRI	в	A-IR	в	ST		F-IR	в	A-IR	в	ST	٩	F-IRE	3	A-IRI	8	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-defa	ulted Defau
	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	-
	Securitisation and re-securitisations positions deducted from capital *			-	-		-		-		-		-	-				-	

Notes and definitions

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

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

				Exp	oosure values (as	of 30/06/201	3) **				RWA (as of 30/	/06/2013) **				Value adjustments and	rovisions (as	of 30/06/2013) **	
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IF	B	A-IF	B	ST	1	F-IRB		A-IRI	3	STA		F-IRI	в и	-IRB	ST	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defaul	ed Defaulted	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		-	-	-	-		-	-			1	-	-		-			-
	TOTAL		0	0	0	0	0	0	0	0	0	0	0	0	-	0	- 0	-	0
Notes and definitions	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

				Exp	osure values (as o	f 30/06/201	3) **			RWA (as of 30/06/2013) **			Value adjustments and pr	ovisions (as of 30/06/201	13) **
arty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	в	A-IRB		STA	F-IR	в	A-IRB	STA	F-IR	B A	IRB	STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulter	d Non-defaulted	Defaulted Non-defaulte	d Defaulted Non-de	faulted Defau
	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	-
	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 ¹ Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ¹⁺¹ As explained in the Guidelines

Explanatory footnotes

2013 EBA Transparency Exercise

3. SECURITISATION SUMMARY

PT056 Banco BPI, SA

_(in million Euro)		
	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	134	120
Trading Book (excl. correlation trading)	0	0
Correlation Trading Portfolio	0	0
Total	134	120

Explanatory footnotes

PT056 Banco BPI, SA

(in million Euro)

	2012	-12-31	2013-06-30		
		K EXPOSURE DUNT	TOTAL RISK EXPOSURE AMOUNT		
	SA	IM	SA	IM	
Traded Debt Instruments	146	0	131	0	
TDI - General risk	110	0	103	0	
TDI - Specific risk	36	0	28	0	
Equities	106	0	119	0	
Equities - General risk	18	0	14	0	
Equities - Specific risk	87	0	105	0	
Foreign exchange risk	0	0	0	0	
Commodities risk	0	0	0	0	

Explanatory footnotes

as of 31 December 2012

(in million Euro) NET DIRECT POSITIONS **DIRECT SOVEREIGN** INDIRECT SOVEREIGN GROSS DIRECT LONG EXPOSURES (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only EXPOSURES IN EXPOSURES ⁽³⁾ where there is a maturity matching) (1) (accounting value gross of provisions) (1) DERIVATIVES (1) (on and off balance sheet) Residual Maturity Country / Region of which: FVO Τ Net position at fair values Net position at fair values (designated at fair value of which: loans and of which: AFS banking of which: Financial assets (Derivatives with positive fair (Derivatives with positive fair through profit&loss) advances book held for trading⁽²⁾ value + Derivatives with value + Derivatives with banking book negative fair value) negative fair value) (FVO) [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] Austria [3Y - 5Y] [5Y - 10Y] [10Y - more] Total [0-3M] [3M - 1Y] [1Y-2Y] [2Y-3Y] Belgium [3Y - 5Y] [5Y - 10Y] [10Y - more] Total [0-3M] [3M - 1Y] [1Y-2Y] [2Y - 3Y] Bulgaria [3Y - 5Y] [5Y - 10Y] [10Y - more] Total [0-3M] [3M - 1Y] [1Y - 2Y] [2Y-3Y] Cyprus [3Y - 5Y] [5Y - 10Y] [10Y - more] Total

as of 31 December 2012

	ountry /		T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposures	(long) net of cash short po	RECT POSITIONS positions of sovereign debt t a maturity matching) ⁽¹⁾	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾
Cou								DERIVATIVES ⁽¹⁾	(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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y-3Y]	h Republic	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	L	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]	F	0	0	0	0	0	0	0	0
[3M - 1Y]	F	0	0	0	0	0	0	0	0
[1Y-2Y]	F	0	0	0	0	0	0	0	0
[2Y - 3Y] [3Y - 5Y]	enmark –	0	0	0	0	0	0	0	0
[31 - 51] [5Y - 10Y]	F	0	0	0	0	0	0	0	0
[10Y - more]	F	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] _{Fe}	Estonia	0	0	0	0	0	0	0	0
[3Y - 5Y]	_310111a	0	0	0	0	0	0	0	0
[5Y - 10Y]	L	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]	L L	0	0	0	0	0	0	0	0
[<u>3M - 1Y</u>]	F	0	0	0	0	0	0	0	0
[1Y-2Y]	┣	0	0	0	0	0	0	0	0
[2Y - 3Y] [3Y - 5Y]	Finland –	0	0	0	0	0	0	0	0
[31 - 51] [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

as of 31 December 2012

(in million Euro)									
			T LONG EXPOSURES le gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt t a maturity matching) ⁽¹⁾	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	France	0	0	0	0	0	0	0	0
[3Y - 5Y]	Trance	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]	Germany	0	0	0	0	0	0	0	0
[31 - 51] [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	<u>0</u>
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Greece	0	0	0	0	0	0	0	0
[3Y - 5Y]	Gleece	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]	Hungary	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
Total		U	U	U	U	U	U	U	U

as of 31 December 2012

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt t a maturity matching) ⁽¹⁾	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y]	ICEIAIIU	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]		21	0	21	21 0	0	0	0	0
[2Y - 3Y] [3Y - 5Y]	Ireland	0	0	0	0	0	0	0	0
[31 - 51] [5Y - 10Y]		351	0	351	351	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		372	0	372	372	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]	ltob.	0	0	0	0	0	0	0	0
[3Y - 5Y]	Italy	0	0	0	0	0	0	0	0
[5Y - 10Y]		1,020	0	1,020	1,020	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1,020	0	1,020	1,020	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Latvia –	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 31 December 2012

Residual Maturity Country / Region GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾ (gross exposures (long) net of cash short positions of sovereign deb to other counterpar where there is a maturity matching) ⁽¹⁾		
Country / Region Country / Region Country / Region of which: toans and advances of which: AFS banking book of which: FVO (designated at fair value through profit&loss) banking book (FVO) of which: Financi held for tradit held for tradit [0 - 3M] 0 0 0 0 0 0 0 [3W - 1Y] 0 0 0 0 0 0 0 0 [2Y - 3Y] Liechtenstein 0 <t< th=""><th>arties only EXPOSURES IN DERIVATIVES ⁽¹⁾</th><th>INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)</th></t<>	arties only EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Î 3M - 1Y] 0 <th< th=""><th></th><th>Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)</th></th<>		Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
Î 3M - 1Y] 0 <th< td=""><td>0</td><td>0</td></th<>	0	0
i i Y - 2Y j [2Y - 3Y] Liechtenstein 0	0	0
i3Y - 5Y] Lechtensien 0	0	0
[3Y - 5Y] 0	0	0
[10Y - more] 0 <t< td=""><td>0</td><td>0</td></t<>	0	0
Total000000[0 - 3M] [3M - 1Y][3M - 1Y] [1Y - 2Y][0 000000[1Y - 2Y] [2Y - 3Y]000000[1Y - 5Y] [3Y - 5Y]0000000[1Y - 10Y] [10Y - more]00000000[10Y - more]0000000000[1Y - 2Y] [3Y - 5Y]00 <td>0</td> <td>0</td>	0	0
[0 - 3M] 0<	0	0
i 3M - 1Y] 0	0	0
[1Y-2Y] 0 </td <td>0</td> <td>0</td>	0	0
[2Y-3Y] Lithuania 0	0	0
Image: SY-5Y] Lithuania 0	0	0
[5Y - 10Y] 0	0	0
[10Y - more] 0 <t< td=""><td>0</td><td>0</td></t<>	0	0
Total 0 0 0 0 0 0 0 [0·3M] [.0·3M]	0	0
[0 - 3M] 0<	<u>0</u>	0
[3M - 1Y] 0	0	0
[1Y-2Y] 0 </td <td>0</td> <td></td>	0	
[3Y - 5Y] Loxemboding 0	0	0
[3Y-5Y] 0 </td <td>0</td> <td>0</td>	0	0
[10Y - more] 0 <t< td=""><td>0</td><td>0</td></t<>	0	0
Total 0 0 0 0 0 0	0	0
	0	0
IO-3MI I O O O O O O O O O O O O O O O O O O	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] Note 0 0 0 0 0	0	0
[2Y-3Y] Malta 0 <th< td=""><td>0</td><td>0</td></th<>	0	0
$\begin{bmatrix} \mathbf{3Y} - \mathbf{5Y} \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$	0	0
[10Y - more] 0 0 0 0 0 0 0 0	0	0
Total 0 <td>0</td> <td>0</td>	0	0

as of 31 December 2012

(in million Euro)									
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		(gross exposure	s (long) net of cash short po	ECT POSITIONS politions of sovereign debt to a maturity matching) ⁽¹⁾	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y]	Nethenands	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
[<u>3M - 1Y</u>] [1Y - 2Y]		0	0	0	0	0	0	0	0
[11 - 21] [2Y - 3Y]		0	0	0	0	0	0	0	0
[21 - 31] [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	Ő	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]	FUIdHU	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		1,659	67	1,592	1,590	0	2	0	0
[3M - 1Y]		1,212	139	1,073	1,073	0	0	0	0
[1Y-2Y]		758	114	644	644	0	0	0	0
[2Y - 3Y]	Portugal –	175	86	88	88	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		453 1,855	144	309 1,617	309 1,616	0	1	0	0
		1,855	238 126	1,617	1,616	0	0	0	0
[10Y - more] Total		6.237	913	5.324	5.320	0	4	0	0
IUlai		0,237	913	3,324	5,320	U	4		U

as of 31 December 2012

	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾			(gross exposures	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt t a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	-	0	0	0	0	0	0	0	0
[1Y - 2Y]	-	0	0	0	0	0	0	0	0
[2Y - 3Y]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y]	Nomania	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]	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		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	F	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]	Siovenia	0	0	0	0	0	0	0	0
[5Y - 10Y]	Ļ	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]	Ļ	0	0	0	0	0	0	0	0
[3M - 1Y]	ŀ	0	0	0	0	0	0	0	0
[1Y-2Y]	ŀ	0	0	0	0	0	0	0	0
[<u>2Y - 3Y]</u> [3Y - 5Y]	Spain -	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 31 December 2012

(in million Euro)									
		CALC CALC C						DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	<u>0</u>
[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]	United Kingdom	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]	_	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Austrolic	0	0	0	0	0	0	0	0
[3Y - 5Y]	Australia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		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]	Canada -	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 31 December 2012

(in million Euro)									
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		(gross exposure	s (long) net of cash short po	RECT POSITIONS ositions of sovereign debt t a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y]	riong riong	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0 - 3M]		0 0	0	0	0	0	0	0	0
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0
[3W - 1 Y]		0	0	0	0	0	0	0	0
[11 - 21] [2Y - 3Y]		0	0	0	0	0	0	0	0
[21 - 51] [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]		0	0	0	0	0	0	0	0
[2Y - 3Y]	U.S.	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		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
[11 - 21] [2Y - 3Y]		0	0	0	0	0	0	0	0
[21 - 51] [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		ů 0	ů Ú	0	ů 0	Ŭ	Ŏ	0	0

as of 31 December 2012

(in million Euro)									
	GROSS DIRECT LONG			(gross exposure	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt t a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other 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]	/	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]	Other Central	0	0	0	0	0	0	0	0
[2Y - 3Y]	and Eastern	0	0	0	0	0	0	0	0
[3Y - 5Y]	Europe	0	0	0	0	0	0	0	0
[51 01] [5Y - 10Y]	countries non	0	0	0	0	0	0	0	0
[10Y - more]	EEA	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]]	0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Middle East	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	4	0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Latin America	0	0	0	0	0	0	0	0
[21 - 51] [3Y - 5Y]	and the	0	0	0	0	0	0	0	0
[5Y - 10Y]	Caribbean	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

as of 31 December 2012

PT056 Banco BPI, SA

(in million Euro)									
			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt t a maturity matching) ⁽¹⁾	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	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]		150	12	138	79	0	60	0	0
[3M - 1Y]		682	12	669	575	0	94	0	0
[1Y - 2Y]		409	24	385	385	0	0	0	0
[2Y - 3Y]	Others	88	14	75	75	0	0	0	0
[3Y - 5Y]	2	478	3	475	474	0	0	0	0
[5Y - 10Y]		271	2	269	269	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		2,078	67	2,011	1,857	0	154	0	0

TOTAL EEA 30 7,	7,629	913	6,716	6,712	0	4	1	0
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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 <u>does not include</u> exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

as of 30 June 2013

(in million Euro) NET DIRECT POSITIONS **DIRECT SOVEREIGN** INDIRECT SOVEREIGN GROSS DIRECT LONG EXPOSURES (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only EXPOSURES IN EXPOSURES ⁽³⁾ where there is a maturity matching) (1) (accounting value gross of provisions) (1) DERIVATIVES (1) (on and off balance sheet) Residual Maturity Country / Region of which: FVO Τ Net position at fair values Net position at fair values (designated at fair value of which: loans and of which: AFS banking of which: Financial assets (Derivatives with positive fair (Derivatives with positive fair through profit&loss) advances book held for trading⁽²⁾ value + Derivatives with value + Derivatives with banking book negative fair value) negative fair value) (FVO) [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] Austria [3Y - 5Y] [5Y - 10Y] [10Y - more] Total [0-3M] [3M - 1Y] [1Y-2Y] [2Y-3Y] Belgium [3Y - 5Y] [5Y - 10Y] [10Y - more] Total [0-3M] [3M - 1Y] [1Y-2Y] [2Y - 3Y] Bulgaria [3Y - 5Y] [5Y - 10Y] [10Y - more] Total [0-3M] [3M - 1Y] [1Y - 2Y] [2Y-3Y] Cyprus [3Y - 5Y] [5Y - 10Y] [10Y - more] Total

as of 30 June 2013

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	ECT POSITIONS positions of sovereign debt to a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Czech Republic	0	0	0	0	0	0	0	0
[3Y - 5Y]	02001110000010	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
[11-21] [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	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[3W - 1 Y]		0	0	0	0	0	0	0	0
[11 - 21] [2Y - 3Y]		0	0	0	0	0	0	0	0
[21 - 51] [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

as of 30 June 2013

(in million Euro)				-					
			CT LONG EXPOSURES	(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 ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	France	0	0	0	0	0	0	0	0
[3Y - 5Y]	i iunoo	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
<u>Total</u> [0 - 3M]		0	0	0 0	0	0	0	0	0
[0 - 3W] [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]	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] [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]	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

as of 30 June 2013

(in million Euro)				-					
			CT LONG EXPOSURES	(gross exposure	es (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y]	loolana	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0 - 3M]		0 0	0	0	0	0	0	0	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]	Ireland	0	0	0	0	0	0	0	0
[5Y - 10Y]		363	0	363	363	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		363	0	363	363	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 1,017	0	0	0	0
[5Y - 10Y] [10Y - more]		<u>1,017</u> 0	0	1,017 0	1,017	0	0	0	0
Total		1.017	0	1.017	1.017	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Latvia	0	0	0	0	0	0	0	0
[3Y - 5Y]	Latvia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 30 June 2013

(in million Euro)									
			T LONG EXPOSURES le 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 ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y]	Electricition	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
[11-21] [2Y-3Y]		0	0	0	0	0	0	0	0
[21 - 31] [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		Ů	ů 0	0 0	ů 0	Ŭ	Ő	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]	Eaxonibourg	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
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[1Y-2Y] [2Y-3Y]		0	0	0	0	0	0	0	0
[21-31] [3Y - 5Y]	Malta	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

as of 30 June 2013

(in million Euro)									
			CT LONG EXPOSURES	(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 ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y]	Retrictionado	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]	Norway	0	0	0	0	0	0	0	0
[31 - 51] [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]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Poland	0	0	0	<u> </u>	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]		620	58	561	561	0	0	0	0
[3M - 1Y]		2,491	147	2,344	2,339	0	6	0	0
[1Y - 2Y]		754	89	666	665	0	0	0	0
[2Y - 3Y]	Portugal	73	73	1	0	0	0	0	0
[3Y - 5Y]	i onugui	132	132	0	0	0	0	0	0
[5Y - 10Y]		1,826	224	1,602	1,602	0	0	0	0
[10Y - more]		118	118	0	0	0	0	0	0
Total		6,015	841	5,174	5,167	0	7	1	0

as of 30 June 2013

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	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
<u>Total</u> [0 - 3M]		0 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]	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		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y-3Y]	Slovenia	0	0	0	0	0	0	0	0
[3Y - 5Y]		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]	Chain	0	0	0	0	0	0	0	0
[3Y - 5Y]	Spain	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 30 June 2013

(in million Euro)				-					
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	ECT POSITIONS ositions of sovereign debt t a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Sweden	0	0	0	0	0	0	0	0
[3Y - 5Y]	enouon	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0 - 3M]		0 0	0	0	0	0	0 0	0	0
[0-3W] [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]		0	0	0	0	0	0	0	0
[10Y - more] 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]	Canada	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 30 June 2013

(in million Euro)		-							
			CT LONG EXPOSURES	(gross exposure	s (long) net of cash short p	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y]	Tiong 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]		0	0	0	0	0	0	0	0
[<u>3M - 1Y]</u> [<u>1Y - 2Y</u>]		0	0	0	0	0	0	0	0
[11 - 21] [2Y - 3Y]		0	0	0	0	0	0	0	0
[21 - 51] [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		Ő	Ő	0 0	ů 0	Ŭ	Ŏ	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]	U.S.	0	0	0	0	0	0	0	0
[3Y - 5Y]	0.0.	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
<u>Total</u> [0 - 3M]		0	0	0	0 0	0	0 0	0	0
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[11-21] [2Y-3Y]		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

as of 30 June 2013

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	ECT POSITIONS ositions of sovereign debt f a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	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 ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other 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]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0 - 3M]		0	0	0	0	0	0	0	0
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0
[3W - 11] [1Y - 2Y]	Other Central	0	0	0	0	0	0	0	0
[2Y - 3Y]	and eastern	0	0	0	0	0	0	0	0
[3Y - 5Y]	Europe	0	0	0	0	0	0	0	0
[5Y - 10Y]	countries non	0	0	0	0	0	0	0	0
[10Y - more]	EEA	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]]	0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Middle East	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	4	0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Latin America	0	0	0	ů 0	0	0	0	0
[3Y - 5Y]	and the	0	0	0	0	0	0	0	0
[5Y - 10Y]	Caribbean	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

as of 30 June 2013

PT056 Banco BPI, SA

(in million Euro)									
			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short pe	ECT POSITIONS psitions of sovereign debt t a maturity matching) ⁽¹⁾	o other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		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]		83	12	72	37	0	34	0	0
[3M - 1Y]		315	12	303	230	0	73	0	0
[1Y - 2Y]		399	25	375	374	0	0	0	0
[2Y - 3Y]	Others	139	2	137	137	0	0	0	0
[3Y - 5Y]	011010	543	3	540	540	0	0	0	0
[5Y - 10Y]		263	2	261	261	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1,743	56	1,688	1,580	0	108	0	0

TOTAL EEA 30 7,395 841 6,554 6,548 0 7 1 0	TOTAL EEA 30	7,395	0/1			0	7	1	0
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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 <u>does not include</u> exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

Explanatory footnotes

6.	RWA
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PT056 Banco BPI, SA

(in million Euro)			
	2012-12-31	2013-06-30	
RWA for credit risk	22,258	20,967	
RWA Securitisation and re-securitisations	189	112	
RWA Other credit risk	22,069	20,855	
RWA for market risk	252	250	
RWA for operational risk	2,002	2,002	
RWA Transitional floors	0	0	
RWA Other	0	0	
Total RWA ⁽¹⁾	24,512	23,219	

Explanatory footnotes