EBA Transparency Exercise

Communication elements

Caixa Geral de Depósitos notes the announcements made today by the European Banking Authority (EBA) and the Banco de Portugal regarding the information of the EU-wide Transparency Exercise 2013 and fulfilment of the EBA Board of Supervisors decision.

Background 2013 EU-wide Transparency Exercise

In May 2013 the EBA adjusted the timeline of the next EU-wide stress test so to conduct the exercise in 2014 once the asset quality reviews are completed. However, to ensure transparency and comparability over the years, the EBA's Board of Supervisors (BoS) decided to provide, in the second half of 2013, appropriate disclosure on the actual exposures of the EU banking sector. In its October meeting the BoS agreed on the form and scope of the transparency exercise to be conducted in November/December 2013 to assure a sufficient and appropriate level of information for market participants.

The sample of the exercise includes 64 banks and for each of them the following set of information was collected for disclosure:

- I. Composition of capital¹;
- II. Composition of Risk Weighted Assets (RWA) by risk type²;
- III. Exposures to sovereigns (central, regional and local governments) in EEA³ (direct and indirect exposures by maturity buckets and country);
- IV. Credit risk exposures (defaulted and non-defaulted) and RWAs by country with breakdowns for Institutions, Commercial Real Estate⁴, displayed by regulatory approach (A-IRB, F-IRB, STA);
- V. LTV per portfolio, value adjustments and provisions;
- VI. Market risk and securitisation exposures.

Caixa Geral de Depósitos, S.A.

Lisbon, December 16, 2013

¹ Current capital definition augmented by information in accordance with EBA's capital preservation recommendation.

² Credit risk, market risk, securitisation, other credit risk, operational risk, transitional floors and others.

³ For the Recap, only EEA sovereigns have been considered since the purpose was to compute the sovereign buffer.

⁴ Exact breakdown as follows: Central Government, Institutions, Corporates, Retail (of which SMEs, secured by Real Estate property, revolving and others), Equity, Securitisation and other assets.

Annex

Caixa Geral de Depósitos information as required by the EBA and the Bank of Portugal

1. CAPITAL

PT053 CAIXA GERAL DE DEPÓSITOS SA

Capital position CRD3 rules	31/12/	2012	30/06/2	2013	References to COREP reporting
Capital position CRDS Lines	Million EUR	% RWA	Millon EUR	% RWA	Relevances to COREP reporting
 A) Common equity before deductions (Original own funds <u>without hybrid instruments and government</u> support measures other than ordinary shares) (+) 	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 1.3.71°)
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 - 2.2.21]
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 (l), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	180		176		Articles 381 to 386 of CRR
Notes and definitions					

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

Explanatory footnotes

PT053 CAIXA GERAL DE DEPÓSITOS SA

				Esp	osure values (as	of 31/12/201	2) -				RWA (as of 31)	12/2012) **				Value adjus	tments and prov	dallons (as of	r 31/12/2012) =	
il couterparty countries		LTV % ** (as of 31/12/2012)	P4R	3	AR	3	STA		F4R	3	AR	1	STA		FR		AR	3	6 1	TA
			Non-defaulted	Defaulted	Non-defeated	Defaulted	Non-defaulted	Defeated	Non-defaulted	Defeated	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted		Defaulted	Non-defaulted	Defeated
	Central banks and central governments		-		-		23,017	42	-				1,790	8		-				
	Institutions		-		-	-	6,751	4			-	-	3,230	5		-		-		1
	Corporates		-		-	-	30,965	2,860				-	29,537	3,515		-		-		1,60
	Corporates - Of Which: Specialized Lending		-	-	-	-	3,170	0					3,472			-				4 °
	Corporates - Of Which: SME		-		-	-	4,241	1,636		•		-	4,123	1,983		-		-		937
	Retail		-	-	-	-	40,128	1,837	-		-	-	17,635	1,875		-		•		723
	Retail - Secured on real estate property	55.0%	-		-	-	33,141	1,538			-	-	12,402	1,535		-		-		336
	Retail - Secured on real estate property - Of Which: SME	69.9%	-		-	-	820	149				-	319	149						. 2
CAIXA GERAL DE DEPÓSITOS SA	Retail - Secured on real estate property - Of Which: non-SME	55.4%	-		-	-	32,321	1,368	•	-		-	12,083			-				300
	Retail - Qualifying Revolving		-		-	-	1,309	29	•	-		-	982					-		0 3
	Retail - Other Retail		-		-	-	5,678	274		-		-	4,250							C
	Retail - Other Retail - Of Which: SME		-			-	2.848	12					2.132			-				
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	2,830	262		-		-	2,118	299		-				34
	Equity			-	-	-	1,199	-		-	-	-	1,199	-		- 1		-		· 0
	Securitization		-		-	-	434	-	-		-	-	673	-		-		-		· ·
	Other non-credit obligation assets		-	•	-	-	4,716	-	-	-	-	-	3,495	-		-		-		4 ·
	TOTAL			0	0		107,231	4,743	0	0	0	0	67,569	5,459		0		0	2,360	2,410
	Securitization and re-securitizations 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

		LTV 5 ** tes of		Esp	osure values (as	of 31/12/201	2)				RWA (as of 31	12/2012) **				Value adjus	tments and pro	visions (as o	31/12/2012)	
Counterparty Country ¹⁰		31/12/2012)	P4R6	1	AR		STA		F4R]	AR		STA		P-8	3	AH		61	٨
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-deliated	Defeated	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-		-		17,430	Å					382	3						•
	Institutions		-	-	-	-	1,633	3	-			-	919	4						1
	Corporates		-	-	-	-	23,413	2,524		-		-	22,669	3,071		-		· ·		1,466
	Corporates - Of Which: Specialized Lending		-	-	-	-	3,170	0				-	3,472	0				i -		0
	Corporates - Of Which: SME		-		-		4,117	1,601					4,002	1,918		•				933
	Retail		-	-	-	-	34,027	1,728	-	-	-	-	14,466	1,765		-				626
	Retail - Secured on real estate property	56.0%	-	-	-	-	29,602	1,447	-	-		-	11,146	1,447		-				297
	Retal - Secured on real estate property - Of Which: SME	69.8%					819	149					319					· ·		28
	Retail - Secured on real estate property - Of Which: non-SME	55.7%	-	-			28,783	1,295	•				10,827			-				259
Portugal	Retail - Qualifying Revolving		-	-	-	-	1,251	25				-	939	26				· ·		34
	Ratal - Other Retail		-	-	-	-	3,174	254		-		-	2,381	292						295
	Retal - Other Retail - Of Which: SME		-				2,294	12					1,721							9
	Retail - Other Retail - Of Which: non-SME		-	-	-		880	242				-	660	277		-				267
	Equity		-	-	-	-	1,194	-	-	-		-	1,194	-		-		i -		•
	Securitization		-		-	-	374					-	374	-		-		•		-
	Other non-credit obligation assets		-	-	-	-	3,583	-	-	-		-	3,105			-				•
	TOTAL		0	0	0		81,654	4,295	0	0	0	0	43,109	4,903		0			1,780	2,094
	Securitization and re-securitizations positions deducted from capital *		-	-	-	-	-	-	-			-	-	-						•
Notes and definitions																				

1) Breakdown by country of counterparty according to the minimum of: 1) 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

PT053 CADLA GERAL DE DEPÓSITOS SA

				Esp	osure values (as	of 31/12/201	e)				RNA (as of 31/	12/2012) **				Value adjust	ments and prov	dalona (as of	(31/12/2012) =	
terparty Country ¹⁰		LTV % ** (as of 31/12/2012)	FIR	3	AR	3	STA		FAR)	AR	1	STA		PR	3	AR		ទារ	Δ.
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Debulad	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	255	-	-	-	-		0	-		-				
	Institutions		-		-	-	727	-	-	-	-	-	146	-		-		·		
	Corporates		-	-	-	-	244	42	-	-	-	-	233	54		-		-		
	Corporates - Of Which: Specialized Lending		-		-				-		-		-	-						
	Corporates - Of Which: SME		-		-			28	-				-	36						1
	Patal		-	-	-	-	1,567	16	-	-	-	-	1,014	16		-		-		-
	Retail - Secured on real estate property	41.8%	-	-	-	-	389	8	-	-	-		140	8				i •		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-		0	-	-	-	-	-	0	-		-		· ·		-
France	Retail - Secured on real estate property - Of Which: non-SME	41,2%					389	8					140							
	Retail - Qualifying Revolving		-	-	-	-	52	0	-	-		-	39	0		-				1
	Retail - Other Retail		-	-	-	-	1,125	8	-	-			835	8						-
	Retal - Other Retail - Of Which: SME		-		-		414						307							-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	711	8	-	-	-	-	529	8		-				-
	Equity		-	-	-	-	-		-	-		-	-			-		-		4
	Securitization		-	-	-	-	-	-	-	-	-		-	-		-				
	Other non-credit obligation assets		-	-	-	-	264	-	-	-	-	-	76	-						-
	TOTAL			0	0		3,067	68	0	0	0	0	1,409	70			-		36	
	Securitization and re-securitizations positions deducted from capital *		-		-				-		-		-	-				· ·		

1) Breakdown by country of counterparty according to the minimum of: () 60% 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

				Esp	osure values (as	of 31/12/201	9 -				RNA (as of 31	(12/2012)**				Value adjust	tments and prov	talons (as of	31/12/2012) -	
Counterparty Country ¹⁰		LTV % ** (as of 31/12/2012)	F4R	3	AR	3	STA		F4R	3	AR	3	STA		F-R		AR	3	617	4
			Non-defaulted	Detauted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	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				-		-
	Institutions		-	-	-		922	0		-	-	-	674					-		0
	Corporates		-		-		2,587	263		-	-	-	2,565	353		-		-		143
	Corporates - Of Which: Specialised Lending				-		-		-		-	-	-	-		-				-
	Corporates - Of Which: SME		•	•	-	•	67	0	-	-	-	-	67	0		-		-		0
	Patal			-	-	-	2,258	8		-	-	-	965	38				-		39
	Retail - Secured on real estate property	62.0%	-	-	-	-	1,878	33	-	-	-	-	658	31		-		-		19
	Retail - Secured on real estate property - Of Which: SME	206.1%	-	-	-	-	0			-	-	-	0	-		-		-		-
Spain	Retail - Secured on real estate property - Of Which: non-SME	60.7%			-		1,878	33		-	-	-	658			-		-		19
- Person	Retail - Qualifying Revolving		-	-	-	-	1	0		-		-	1	0				-		0
	Retail - Other Retail		-	-	-	-	408	6	-	-	-	-	306	6		-		-		20
	Retal - Other Retail - Of Which: SME				-		55	0				-	42	0						· ·
	Retail - Other Retail - Of Which: non-SME		-		-	-	382	6		-		-	254					-		20
	Equity		-	-	-	-	3	-	-	-	-	-	3	-		-		-		
	Securitization		-	-	-		8	•		-	-	-	26	-		-		-		-
	Other non-credit obligation assets			-	-		115		-	-	-	-	67	-				-		-
	TOTAL		•	0	0		7,152	302	0	0	0	0	4,320	391		•	-		316	182
Notes and definitions	Securitization and re-securitizations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-			-		-		-

1) Breakdown by country of counterparty according to the minimum of: () 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

PT053 CAD/A GERAL DE DEPÓSITOS SA

				Exposure v	values (as of 31/12	(912) -				RNA (as of 31	12/2012)**				Value adjust	ments and prov	risions (as of	31/12/2012) -	
ounterparty Country ¹⁰		LTV % " (as of 31/12/2012)	F4R9		ARD	51	1	P4R)	AR	3	STA		P-81)	AR	3	51	(1)
			Non-defaulted Def	huled Non-	defaulted Defaul	d Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	•	-	- 1,000	0	-		-	-	-	0						4
	Institutions		-		-	- 541	0		-		-	109	0		-		· ·		6
	Corporates		-	-	-	- 1,020	8	-	-	-	-	635	10		-				6
	Corporates - Of Which: Specialised Lending		-	-	-		-	-			-	-	-		-				A
	Corporates - Of Which: SME		-	-	-		4				-	-	6						
	Patal		-	-	-	- 587	3	-		-	-	236	3				i -		t in the second s
	Retail - Secured on real estate property	47.8%	-	-	-	- 512	3	-		-	-	179	2		-				<u> </u>
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	•	-		-	-	-	-	-	-	-		-		•		4
China	Retail - Secured on real estate property - Of Which: non-SME	47.8%			-	- 512	3				-	172	2		-				A
	Retail - Qualifying Revolving		-	-	-	- 0	-	-	-		-	0			-		i -		4
	Retail - Other Retail		-	•	-	- 75	0	•		•	-	56	0		-				á l
	Retel - Other Retell - Of Which: SME		-		-	- 0	-		-		-	0							4
	Retal - Other Retail - Of Which: non-SME		-	-	-	- 75	0	-	-		-	56							A
	Equity		-	-	-			-	•		-	-			-				4
	Securitization		-		-			-					-				i -		1
	Other non-credit obligation assets		-	-	-	- 147	-	•	•	•	-	21	-		-				t .
	TOTAL			0	0 0	3,296	11	0	0	0	0	1,000	13			-	0	17	
	Securitisation and re-securitisations positions deducted from capital*		-	-	-							-							A

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

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

		LTV % " (as of		Esp	osure values (as	of 31/12/201	9 - -				RNA (as of 31)	12/2012)**				Value adjus	tments and pro	visions (as of	31/12/2012) -	
Counterparty Country 10		31/12/2012)	FIR	3	AR	3	STA		FIR	3	AR	•	STA		2	3	A-8	3	8 1	74
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Detrated	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-		-	-	1,251	0				-	902	0						· ·
	Institutions		-		-	-	27	0			-	-	26	0						- 0
	Corporates		-		-	-	248	0		-	-	-	248			-				6
	Corporates - Of Which: Specialised Lending																			•
	Corporates - Of Which: SME		-		-		14						14					i -		· ·
	Patal		-		-	-	279	0		-	-	-	208							3
	Ratall - Secured on real estate property	55.2%	-		-	-	8	0		-		-	3	0						1
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-	-			-	-	-	-							-
Mozembique	Retail - Secured on real estate property - Of Which: non-SME	55.2%	-		-	-	8	0		-		-	3			-				1
	Retail - Qualifying Revolving		-		-	•	0	0		•		-	0	0						. 0
	Retail - Other Retail		-		-	-	270	0		-	-	-	203	0		-		· ·		1
	Retal - Other Retail - Of Which: SME		-		-		1					-	1							•
	Retail - Other Retail - Of Which: non-SME		-		-	-	259	0		-		-	202	0		-				- 1
	Equity		-	-	-	-	-		-	-	-	-	-	-						4 -
	Securitization		-		-	-				-		-	-							-
	Other non-credit obligation assets		-		-	-	373	-			-	-	115							· ·
	TOTAL		•	0	0		2,174	0	0	0	0	0	1,494	0		•		0	12	
	Securitization and re-securitizations positions deducted from capital *		-		-	-	-	-		•	-	-	-	-						•

1) Breakdown by country of counterparty according to the minimum of: 1) 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

PT053 GAIXA GERAL DE DEPÓSITOS SA

				Esp	osure values (as	of 31/12/2012	9-				RNA (as of 31	/12/2012)**				Value adjus	stments and provi	talona (aa of	31/12/2012)	
terparty Country ¹⁰		LTV % ** (as of 31/12/2012)	F4R]	A-RE)	617	1	F4R	3	AR	3	617/	\	F-83	1	AR		912	1
			Non-defaulted	Debuted	Non-defeated	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Default
	Central banks and central governments			-						-		-						-		
	Institutions		-	-	-	-	-	-		-		-		-		-				
	Corporates		-	-	-	-		-	-	-	-	-	-	•		-				-
	Corporates - Of Which: Specialized Lending		-		-	-			-		-	-		•		-				
	Corporates - Of Which: SME Retail					-						-		<u> </u>		-				<u> </u>
	Retail Retail - Secured on real estate property	0.0%	-									-				-				-
	Retal - Secured on real estate property - Of Which: SME	0.0%	-									-								-
SNA	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-									-								
	Retail - Qualifying Revolving		- 1		-	-		-	-	-	-	-	-	-		-				<u> </u>
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Other Retail - Of Which: SME																			
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-				-
	Equity		-	-	-	-		-	-	-	-	-	-	-		-		I - I		1
	Securitization				-			-	-	-	-	-		•				-		
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	•	-		-		-		
	TOTAL			0	0		0	0	0	0	0	0	0		-		-	•	-	
	Securitization and re-securitizations positions deducted from capital *		-		-	-		-	-	-	-	-		-		-				

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

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

		LTV % " (as of		Esp	osure values (as	of \$1/12/201	a-				RNA (as of 31	v 12/2012) **				Value adjus	tments and pro-	visions (as o	131/12/2012) =	
Counterparty Country ¹⁰		31/12/2012)	F4R0		AR	1	STA	1	FAR	3	AR		STA		P40	1	AH	3	617	Δ.
			Non-defaulted	Debuted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-		-	-		-		-	-	-	-			•				•
	institutions		-	-	-		-	-		-	-	-	-					1 .		-
	Corporates		-	-	-	-	-	•		-	-	-	-					1 .		•
	Corporates - Of Which: Specialized 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%	-	-	-	-	-	-		-	-	-	-					•		•
6 1/A	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-						•
	Retail - Qualifying Revolving		-			-		-				-	-							-
	Retail - Other Retail		-	-	-	-	-	-		-	-	-	-	-				-		-
	Retal - Other Retail - Of Which: SME		-		-	-	-	-		-	-	-	-			-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-		-				-		-	-			•				-
	Equity		-	•	-	-	-			-	-	-	-			• •				-
	Securitization		-	-	-		-			-	-	-	-							•
	Other non-credit obligation assets		-	-	-	-	-	-		-	-	-	-	-				-		-
	TOTAL			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: 1) 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

PT053 CARA GERAL DE DEPÓSITOS SA

				E4	posure values (as	of 31/12/201	a) —				RNA (as of 31)	12/2012)**				Value adjus	tments and prov	talona (as of 3	31/12/2012) =	
ounderparty Country ¹⁰		LTV % ** (as of 31/12/2012)	F48	3	AR	3	ST/	l I	FAR		AR	•	STA		P4	9	AR	3	617	A (
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Debuted	Non-defaulted	Defaulted
	Central banks and central governments		- 1		-	-	-	-	-	-	-	-		-				•		· · · · · · · · · · · · · · · · · · ·
	institutions		-	-	-	-	-	-		-	-	-	-			-				
	Corporates			-	-	-		-	-	-		-	-			-				
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-	-	-	-	-		-				
	Corporates - Of Which: SME		-	-	-	-	-	-		-	-	-	-			-		-		
	Retail			-	-	-		-	-	-		-		-				-		
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-		-	-	-	-	-				-		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-	-	-		-	-	-	-	-				-		
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-				-		-								
	Retail - Qualifying Revolving		-	-	-	-		-		-	-	-	-					-		1
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-				-		
	Retal - Other Retail - Of Which: SME				-	-						-								
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	•	•	•	-	-	-				•		-		
	Equity			-	-	-	-	-	-	-	-	-	-					-		
	Securitization			-	-	-	-		-	-	-	-	-	-						
	Other non-credit obligation assets			-	-	-		-	-	-	-	-	-	-				-		
	TOTAL		•	0	0		0	0	0	0	0	0	0						-	
	Securitization and re-securitizations positions deducted from capital "		-	-	-	-	-		-	-	-	-	-	-						

1) Breakdown by country of counterparty according to the minimum of: 1) 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

				64	posure values (as	of 31/12/201	2)				RNA (as of 31	12/2012)**				Value adjus	timents and prov	talons (as of	31/12/2012) -	
nterparty Country ¹⁰		LTV % ** (as o 31/12/2012)	F40	3	A-8	3	51	1	F4R	3	AR	3	\$17	1	PR	3	AR	3		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	Detaile
	Central banks and central governments		i -	-	-	-	-		-		-	-	-							ð –
	Institutions		i -		-	-	-	-	-		-	-		-		-		-		ā —
	Corporates		i -	-	-	-	-	-	-	-	-	-	-	-		-		-		ĝ.
	Corporates - Of Which: Specialized Lending		ĵ -		-	-	-		-		-	-	-	-		-				ő –
	Corporates - Of Which: SME		· ·		-								-							ĉ.
	Retail			-	-	-						-	-	-		-		-		8
	Ratall - Secured on real estate property	0.0%	-		-	-		-	-		-	-	-	-		-				â
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-		-	-	-	-	-	-	-		-		-		8
enva.	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-		-	-			-	-	-	-	-	-		-				
	Retail - Qualifying Revolving			-	-	-	-		-		-	-	-	-		-		-		
	Retail - Other Retail			-	-	-	-		-		-	-	-	-		-		-		8
	Retail - Other Retail - Of Which: SME		- I		-	-	-		-		-	-	-							<u>a</u>
	Retail - Other Retail - Of Which: non-SME		j -		-				-		-	-	-							ć.
	Equity		i -	-	-	-	-	-	-	-	-	-	-	-		-		-		ĝ.
	Securitization		i -		-	-	-		-		-	-	-	-		-		-		ii
	Other non-credit obligation assets		i -	-	-	-		-	-	-	-	-	-	-		-		-		á –
	TOTAL		•	0	0	•	0	0	0	0	0	0	0	•	-					•
	Securitization and re-securitizations positions deducted from capital *		· ·		-	-			-		-	-	-							6

PT053 CADIA GERAL DE DEPÓSITOS SA

				8	coure values (as	of 31/12/201	n-				RNA (as of 31	/12/2012)**				Value adju	tments and prov	distorns (as o	of 31/12/2012) =	
counterparty Country ¹⁰		LTV % ** (as of 31/12/2012)	F48	3	AR	3	617	L.	FAR	3	AR	3	STA		14		A-8	3	61	Α.
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defailed	Non-defaulted	Detailed	Non-defaulted	Defeuted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments				-	-	-	-		-		-	-			-				-
	Institutions				-	-	-	-	-	-	-	-								
	Corporates		-	-	-	-	-	-	-	-	-	-	-	-		-				
	Corporates - Of Which: Specialised Landing				-		-		-		-	-	-	-		· .				
	Corporates - Of Which: SME				-	-			-			-	-							
	Retail		- 1	-	-	-	-	-	-	-	-	-	-	-					•	A
	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%	-	•	-	-	-	-	-	-	-	-	-			•			• • • • • • • • • • • • • • • • • • • •	1
enva.	Retail - Qualifying Revolving			-	-	-	-	-	-	-	-	-	-	-		· •				
	Retail - Other Retail				-	-	-	-	-	-	-	-	-			• •			•	i •
	Retal - Other Retail - Of Which: SME		-		-	-	-	-	-		-	-	-	-		-				9 .
	Retail - Other Retail - Of Which: non-SME				-	-			-			-	-							
	Equity			-	-	-	-	-	-	-		-	-						•	
	Securitization				-	-	-	-	-	-	-	-	-					-	•	
	Other non-credit obligation assets			-	-	-	-	-	-	-	-	-	-	-		-			•	-
	TOTAL.		•	0	0	•	0	0	0	0	0	0	0			•				•
	Securitization and re-securitizations positions deducted from capital *		i -		-	-	-		-	-	-	-	-	-					•	

Notes and defections 1) Breakdown by country of countrying water and the minimum of: 1, 90% of total EAD (b, top 10 countries in terms of exposure * Refers to the period Security of an exposure that is deduced from capital and is not included in RWA * A sequence the Guideline

2. CREDIT RISK at of 30 June 2013

P7053 CADIA GERAL DE DEPÓSITOS SA

		LTV % ** (as of		Esp	coure values (as	of 30/06/201	a)				RNA (as of 30	06/2013)**				Value adjus	dments and pro	visions (as o	1 36/06/2013) **	
VI coulerparty countries		30/06/2013)	F48	3	A-8	•	STA		P4R)	AR	3	STA		F48	3	A-8	•	5 1	TA.
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defeated	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-		-	-	22,170	42		-		-	1,817	8		-				-
	institutions		-		-	-	5,056	2	-	-	-	-	2,753	3		-				
	Corporates		-	-	-	-	30,054	2,987	-	-	-	-	29,603	3,615		-				1,80
	Corporates - Of Which: Specialized Lending		-	-	-	-	2,661	8	-			-	2,897	8						4
	Corporates - Of Which: SME		-	-	-	-	3,890	1,067	-			-	3,792	2,290		-		(·		1,024
	Retail		-				38,857	1,938	-	-	-	-	16,958	1,972		-		· ·		72
	Retail - Secured on real estate property	55.5%	-		-	-	32,534	1,631	-	-		-	12,133	1,621		-				- 23
	Retail - Secured on real estate property - Of Which: SME	88.0%	-		-	-	779	165				-	306	ii B						. 3
CAIXA GERAL DE DEPÓSITOS SA	Retail - Secured on real estate property - Of Which: non-SME	54.9%	-	•	-	-	31,755	1,468		-		-	11,828	1,455		-				3
	Retail - Qualifying Revolving		-	-	-	-	1,215	23	-	-		-	916							0 2
	Retail - Other Retail		-	-	-	-	5,109	285		-		-	3,909							. 3
	Retail - Other Retail - Of Which: SME					-	2,578	13				-	1.962							
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	2,531	271	-	-	-	-	1,947	311		-				. 34
	Equity		-	-	-	-	1,300		-	-	-	-	1,300			-				g -
	Securitization		-		-		423		-		-		679					i •		-
	Other non-credit obligation assets		-	-	-	-	4,697	-	-	-	-	-	3,564	-		-				- 1
	TOTAL		0	0	0	0	103,367	4,970	0	0	0	0	56,675	6,053					2,577	2,63
	Securitization and re-securitizations positions deducted from capital *		-		-	-	-	-	-	-	-	-	-	-		-				1.

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

		LTV % " (as of		Esp	osure values (as	of 30/06/2015	a)				RWA (as of 36)	96/2013) **				Value adjust	tments and pro	visions (as o	(36/06/2013) ***	
Counterparty Country ¹⁰		30/06/2013)	P-IRE	1	AR		STA		F4R)	AR	1	STA		PR		M	•	617/	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defeated	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-				16,515	42				-	391	62						-
	Institutions		-			-	663	2	-		-	-	633	2						1
	Corporates		-	-	-	-	23,074	2,661		-		-	23,033	3,260		-				1,618
	Corporates - Of Which: Specialised Lending		-	•	-	-	2,661	8	-			-	2,897					i -		3
	Corporates - Of Which: SME		-	-		-	3,764	1,861		-			3,667	2,283		-				1,019
	Retail		-	-	-	-	33,135	1,758	-	-	-	-	14,040	1,800		-				640
	Ratal - Secured on real estate property	55.7%	-		-	-	28,848	1,477	-	-	-	-	10,818	1,477						303
	Retel - Secured on real estate property - Of Which: SME	88.0%	-			-	778	165		-			305							30
	Retail - Secured on real estate property - Of Which: non-SME	55.1%	-	-	-	-	28,067	1,312		-			10,513	1,311		-				273
Portugal	Retail - Qualifying Revolving		-		-	-	1,155	23	-	-	-	-	876	24		-		· ·		34
	Retail - Other Retail		-	-	-	-	3,125	259	-	-	-	-	2,348	299						304
	Retail - Other Retail - Of Which: SME						2,229	13					1,674					i -		11
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	896	246	-	-	•		672	263		-				293
	Equity		-		-	-	1,270	-	-	-		-	1,270					i -		-
	Securitization		-		-	-	370	-	-	-	-	-	371			-				-
	Other non-credit obligation assets		-	-		-	3,460	-	-	-	-	-	3,089							-
	TOTAL		0	0	0		79,011	4,463	0	0	0	0	42,827	6,123	-		-		1,033	2,269
	Securitization and re-securitizations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-				-
Notes and definitions																				

1) Breakdown by country of counterparty according to the minimum of: () 80% of total EAD II) top 10 countries in terms of exposure

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

2. CREDIT RISK at of 30 June 2013

P7053 CANA GERAL DE DEPÓSITOS SA

				Eq.	osure values (as	of 30/06/201	a) =				RNA (as of 36/	96/2013) **				Value adjust	ments and provi	sions (as of	36/06/2913)**	
nterparty Country ⁽¹⁾		LTV % = (as of 30/06/2013)	F40	1	AR	-	STA		F4R	•	AR	1	STA		P48	1	A-RE)	617/	Δ.
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defeated	Non-defaulted	Detraited	Non-defaulted	Defaulted	Non-defaulted Defa	uliud	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defeut
	Central banks and central governments		-	-	-	-	334	-		•		-	0					-		
	Institutions		-	-	-	-	600					-	120			-		-		
	Corporates		-	-	-	-	202	6	-	-	-	-	215	60		-		-		\square
	Corporates - Of Which: Specialized Lending		-	-	-	•	-			•		-	-	- 10						\square
	Corporates - Of Which: SME		-	-	-	•	7	4		•			7	4 - 5				-		
	Retail		-	-	-	-	1,294	10	-		-	-	923					-		(
	Retail - Secured on real estate property	41.5%	-	-	-		342	8	-			-	131					-		\square
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	0	-	-		-	-	0			-				\square
France	Retail - Secured on real estate property - Of Which: non-SME	41.5%					342	8					131							
	Retail - Qualifying Revolving		-	-	-	-	43	0		-	-		36	O 100						1
	Ratal - Other Retail		-	-	-	-	909	2	•	•	•	-	756	* 00		-		-		1
	Retal - Other Retail - Of Which: SME		-		-		334						278							-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	574	2			-	-	479	2 11						<u> </u>
	Equity		-	-	-	-	-		-	-	-	-	-							1
	Securitization		-	-	-	-	-			•		-	-	- 89				-		
	Other non-credit obligation assets		-	-	-	-	297	-				-	63	- îî		-		-		\square
	TOTAL		0	0	0		2,727	16	0	0	0	0	1,322	15	-		-		24	
	Securitization and re-securitizations positions deducted from capital *		-		-						-	-	-	- 11				-		

1) Breakdown by country of counterparty according to the minimum of: () 90% of total EAD () 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

		LTV % " (as of		Esp	osure values (as	of 30/06/201	a)				RWA (as of 30	96/2913) **				Value adjus	tments and pro	visions (as o	30/06/2913) **	
Counterparty Country 10		30/06/2013)	P4R6	1	AR	3	STA		F4R	3	AR	1	STA		14	3	A	3	STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Detrated	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-		-	-	1,245	0				-	10	0						-
	Institutions		-	-	-	-	989	0	-			-	624	0		•				0
	Corporates		-	-	-	-	2,495	269	-		-	-	2,342	294		-				126
	Corporates - Of Which: Specialized Lending		-		-	-							-							-
	Corporates - Of Which: SME		-	-	-	-	67	0		-			67	0						0
	Retail		-	-	-	-	2,168	97	-	•	-	-	886	91		-				37
	Retail - Secured on real estate property	61.0%	-		-		1,847	82	-		-	-	647	76						18
	Retail - Secured on real estate property - Of Which: SME	279.3%	-	-			0					-	0	-				1 .		-
Scela	Retail - Secured on real estate property - Of Which: non-SME	59.7%	-		-		1,847	82					647							18
- the second	Retail - Qualifying Revolving		-	-	-	-	1	0		•			1	0				· ·		0
	Retail - Other Retail		-	-	-	-	317	15	-	-	-	-	238			-		· ·		19
	Retail - Other Retail - Of Which: SME		-		-	-	9	0		-			7	0						-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	308	15		•			231							19
	Equity		-	-	-	-	3		-	•	-	-	3	-				· ·		-
	Securitization		-	-	-		8		-		-	-	40	-						-
	Other non-credit obligation assets		-	-	-	-	139	-	-		-	-	90	-						-
	TOTAL			0	0		7,843	366	0	0	0	0	3,995	306	-		-		434	163
Notes and definitions	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-				-			-	-		-		-		-

1) Breakdown by country of counterparty according to the minimum of: () 90% of total EAD () 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

2. CREDIT RISK as of 30 June 2013

PT053 CAIXA GERAL DE DEPÓSITOS SA

				Exp	osura values (as	of 30/06/201	a)				RNA (as of 364	96/2013) **				Value adjus	tments and provisio	ns (as of \$6/06/20)	(13) ***
nterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR]	AR	3	57/		F4R	3	AR	1	STA	1	F-8	3	AHRS		STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted D	elsuited Non-del	elasted Default
	Central banks and central governments		•	-	-	-	743	0				-	-	0				- 2000	
	Institutions		-	-	-	-	338	0		-	-	-	73	• m		-			
	Corporates		-	-	-	-	935	1	-	-	-	-	747			-		-	
	Corporates - Of Which: Specialized Lending				-						-	-	-	- 4				•	
	Corporates - Of Which: SME				-			0			-					•		-	
	Retail		-	-	-	-	809	1	-	-	-	-	314	1 00				-	
	Retail - Secured on real estate property	47.2%		-	-	-	732	1	-		-	-	256	• D0					
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-		-		-	-	-	-	- 10		-			
China	Retail - Secured on real estate property - Of Which: non-SME	47.2%	-		-		732	1					256						
vi i i	Retail - Qualifying Revolving		-		-		0				-		0					- 11111	
	Retail - Other Retail		-	-	-	-	77	0	-	-	-	-	58	0 12		-			
	Retal - Other Retail - Of Which: SME		-		-		0			-	-		0						
	Retail - Other Retail - Of Which: non-SME		- 1	-	-	-	77	0	-	-	-		58						
	Equity				-		-		-		-	-	-	- 10				- 00000	
	Securitization		-		-	-	-		-		-	-	-	• 00		•		-	
	Other non-credit obligation assets		-	-	-	-	181	-	•	-	-	-	58			-			
	TOTAL		0	0	0	•	3,004	1	0	0	0	0	1,191	1	-		-	•	10
	Securitization and re-securitizations positions deducted from capital *				-						-			- 6					

1) Breakdown by country of counterparty according to the minimum of: () 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

				Esp	osure values (as	of 30/06/201	a)				RNA (as of 30	(96/2013) **				Value adjust	ments and prov	laiona (as c	30/06/2013) **	
Counterparty Country 19		LTV % ** (as of 30/06/2013)	F-IR)	AR	3	STA		P4R)	AR	3	STA		FR	3	AR	3	617	4
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		-	-	-	-	1,362	0	-		-	-	912	0						-
	Institutions		-	-	-	-	13	0		-		-	13	0		-				0
	Corporates		-		-	-	385	4	-	-	-	-	386	- 4		-		-		6
	Corporates - Of Which: Specialized Lending				-				-			-	-							-
	Corporates - Of Which: SME		i -		-		13	0					13	0						0
	Partall		-	-	-	-	205	3	-	-	-	-	150	3		-		-		2
	Ratal - Secured on real estate property	55.4%	-	-	-	-	10	3	-		-	-	4	2						1
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-		-	-	-					-		-
Mozembigue	Retail - Secured on real estate property - Of Which: non-SME	55.4%		-	-	-	10	3				-	4			-				1
	Retail - Qualifying Revolving		•	-	-	-	0	0	-		-	-	0	0		-				0
	Retail - Other Retail		- 1	-	-	-	195	1	-	-	-	-	146	1		-		-		1
	Retail - Other Retail - Of Which: SME		- 1		-		0						0							-
	Retail - Other Retail - Of Which: non-SME		•	-	-	-	195	1				-	146	1		-				1
	Equity		-		-	-	-	•	-	-	-	-	-	-		-		•		-
	Securitization		-		-	-	-		-		-	-	-			-				
	Other non-credit obligation assets			-	-	-	375	-	-		-	-	114			-		-		-
	TOTAL		•	0	0		2,329	7	0	0	0	0	1,574	7	-	•	-	•	13	
	Securitization and re-securitizations positions deducted from capital *			-	-	-	-	-	-		-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: () 90% of total EAD () 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

PT053 CAIXA GERAL DE DEPÓSITOS SA

				Eq.	ceure values (as	of 30/06/201	ŋ				RNA (as of 36)	06/2013)**				Value adjust	tments and provisi	ions (as of 300	6/2013) **	
sterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IR	3	A-R	•	617	1	P4R	1	AR	3	STA		14		AHRS		STA	4
			Non-defaulted	Defaulted	Non-defeated	Defaulted	Non-defaulted	Defeated	Non-defaulted	Defected	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted No	on-defaulted	Defaulte
	Central banks and central governments		- 8		-	-				-		-	-			-		- 00		
	Institutions		· -		-	-		-	-	-	-	-	-	-		-		- 87		
	Corporates				-	-	-	-	-	-	-	-	-	-				·		
	Corporates - Of Which: Specialized Lending Consorties - Of Which: SME		- 1			-		-				-	-			-				
	Corporates - Of Which: SME											-								
	Ratal - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-		-	-	-		-		- 10		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-	-	-	-	-	-	-	-		-				- 000		
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-		-	-		-				-								
	Retail - Qualifying Revolving		î -	-	-	-		-	-		-	-	-			-				
	Retail - Other Retail		- 10	-	-	-	-	-	-	-	-	-	-	-		-		- 000		
	Retal - Other Retail - Of Which: SME		î -									-		-	******					
	Retail - Other Retail - Of Which: non-SME			-	-	-		-	-		-	-	-							
	Equity		i -		-	-	-	-	-		-	-	-					- 000		_
	Securitization		-		-	-	-	-	-	-	-	-	-					·		
	Other non-credit obligation assets		i -	-	-	-	-	-	-	-	-	-	-	-				- 10		
	TOTAL		•	0	0		0	0	0	0	0	0	0		-		-	•		0
	Securitization and re-securitizations positions deducted from capital *				-	-	-	-	-			-	-							

1) Breakdown by country of counterparty according to the minimum of: () 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	9				RWA (as of 30	vee/2013) **				Value adjus	tments and pro	talona (aa of	30/06/2013)**	
Counterparty Country ¹⁰		LTV % ** (as of 30/06/2013)	F48	3	AR	•	517	۱	F4R	1	AR		STA	1	F-R	•	A-8	3	61	Δ.
			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	Defeated
	Central banks and central governments		-		-	-		-		-	-	-	-	-				-		-
	Institutions		-		-	-	-	-		-	-	-		-				-		-
	Corporates		-	-	-	-		-		-		-	•	-		•		-		-
	Corporates - Of Which: Specialised Lending		-		-	-	-				-	-	-							-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-				-		
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	•	-	-	-	-	-		•		-		-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-		-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Qualifying Revolving		-	-	-	-	-	-		-		-	-	-		-		-		-
	Rotal - Other Rotal		-	-	-	-	-	-		-		-		-		-		-		-
	Retal - Other Retail - Of Which: SME		-			-		-		-		-								
	Retail - Other Retail - Of Which: non-SME		-			-				-		-		-						-
	Equity		-	-	-	-	-				-	-	-	-		•				-
	Securitization		-		-	-		-		-	-	-	-	-				-		-
	Other non-credit obligation assets		-	-	-	-		-		-	-	-		-		-		-		-
	TOTAL		•	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: () 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

PT053 CAIXA GERAL DE DEPÓSITOS SA

				Esp	ceure values (as	of 30/06/201	n				RNA (as of 30	06/2013)**				Value adjus	tments and provisi	ions (as of 34	voe/2013)**	
sterparty Country ¹⁰		LTV % ** (as of 30/06/2013)	F48	3	A	3	ST/	1	FAR	3	AR	3	STA	1	F48	-	A-RS		617/	(A)
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-delaulted	Defeated	Non-delauted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defeuted	Non-defaulted	Defaulte
	Central banks and central governments		-	-	-	-	-	-		-	-	-		-		-				
	institutions		-	-	-	-	-	-	-	-	-	-	-			-				
	Corporates			-	-	-		-		-	-	-				-		- 00		
	Corporates - Of Which: Specialised Lending		-		-		-		-	•	-	-	-					• 1		
	Corporates - Of Which: SME		-		-				-		-	-	-							
	Retail		-	-	-	-	-	-	-	-	-	-	-					- 10		
	Ratal - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		- 11		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-			-		- 3		
AVA	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-				-	-	-	-			-				
	Retail - Qualifying Revolving		-	-	-	-	-	•	-	•	-	-	-			•		• 4		
	Retail - Other Retail		-		-	-	-	-	-	-	-	-	-			-		- 8		4
	Retail - Other Retail - Of Which: SME				-					•	-	-	-							
	Retail - Other Retail - Of Which: non-SME		-	-	-	-			•	-	-	-				-		• P		/
	Equity		- 1	-	-	-	-				-	-		-				- 80		
	Securitization		-		-	-	-	-	-	-	-	-	-			-				
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		- II		4
	TOTAL			0	0		0	0	0	0	0	0	0						•	0
	Securitization and re-securitizations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-			-				

N

1) Breakdown by country of counterparty according to the minimum of: () 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

				Esp	osure values (as	of 30/06/201	a)				RNA (as of 36)	96/2913)**				Value adjus	tments and prov	Asions (as o	# 30/06/2013) **	
Counterparty Country 10		LTV % ** (as of 30/06/2013)	FIR	3	AR	3	STA	1	PAR)	AR	3	617.4	1	F-83	3	AHR	3	51	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		Defaulted
	Central banks and central governments		-	-	-	-		-		-		-				-				-
	Institutions		-	-	-	-	-	-	-	-	-	-	-	-		-				
	Corporates		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Corporates - Of Which: Specialized Lending		-									-						i .		-
	Corporates - Of Which: SME																			-
	Retail		-	-	-	-		-		-		-				-		-		-
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-		-		-	-	-	-	-		-				-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-		-		-		-		-							-
	Retail - Qualifying Revolving		-		-	-	-	•	-	-	-	-	-	•						-
	Retail - Other Retail		-	-	-	•	-		-		-	-	-							-
	Retail - Other Retail - Of Which: SME		-		-	-	-		-		-	-	-	-		-				-
	Retail - Other Retail - Of Which: non-SME		-		-				-		-	-	-	-				i .		-
	Equity		-		-	-	-		-	-	-	-	-	-		-				-
	Securitiation		-	-	-	-	-	-	-	-	-	-	-	-		-				-
	Other non-credit obligation assets		-	-	-		-	-	-	-		-				-				-
			•	0	0		0	0	0	0	0	0	0	•						0
	Securitization and re-securitizations positions deducted from capital *		-	-	-	-		-		-		-		-		-				-
Notes and definitions																				

Betes and definitions (1) Breakton by country of countrying according to the minimum of: () ROK of tate EAD (), top 10 countries in terms of exposure "Refers to the peri of Securitations exposure that is deducted from capital and is not included in ROKA." "As explained in the Guideline

2. CREDIT RISK at of 30 June 2013

				Eq.	cours values (as	of 30/06/201	a)				RNA (as of 3	666/2013)**				Value adjust	tments and prov	visions (as o	# 30/06/2013) **	
ounterparty Country ¹⁰		LTV % ** (as of 30/06/2013)	F48	3	A-8	3	617	1	FAR	3	AB	8	STA	L.	PR	1	A		5	TA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Detrated	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	d Defeated
	Central banks and central governments		-	-	-	-		-	-	-		-	-							8
	Institutions		- 1	-	-	-	-	-	-	-	-	-	-	-		-				8
	Corporates		-	-	-	-	-	-	-	-	-	-	-	-		-		· ·		8
	Corporates - Of Which: Specialised Lending		-		-				-		-		-							ļ.
	Corporates - Of Which: SME		-		-				-		-	-								0
	Retail		- 1	-	-	-	-	-	-	-	-	-	-			-				8
	Retail - Secured on real estate property	0.0%	-	-	-	-	-	-	-	-	-	-								0
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-			•				0
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-			-		-	-				•		i -		(
ANN	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		-		· ·		1
	Retail - Other Retail		-		-	-	-	-	-	-	-	-						· ·		1
	Retal - Other Retail - Of Which: SME		-		-	-			-		-	-	-							8
	Retal - Other Retail - Of Which: non-SME		- 1	-	-	-	-		-		-	-	-			-				ę.
	Equity		- 1		-	-	-		-		-	-								6
	Securitization		-	-	-	-		-		-		-				-		· ·		8
	Other non-credit obligation assets			-	-	-	-	-	-	-	-	-	-			-				8
	TOTAL		•	0	0	•	0	0	0	0	0	0	0		-			0		. 0
	Securitization and re-securitizations positions deducted from capital*		- 1		-	-	-		-		-	-	-			-		1 .		0

Notes and definitions 1) Breakdow by country of counterparty according to the minimum of: 1) 60% of total EAD (1) top 10 countries in terms of exposure * Refer to the part of Securitarian exposure that is deducted from capital and is not included in RWA *** A september 1 the Guideline

Explanatory footnotes

Explanatory footnotes

Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
434	423
0	0
0	0
434	423
	434 0 0

PT053 CAIXA GERAL DE DEPÓSITOS SA

3. SECURITISATION SUMMARY

4. MARKET RISK

PT053 CAIXA GERAL DE DEPÓSITOS SA

(In million Euro)

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

Explanatory footnotes

as of 31 December 2012

in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure:	(long) net of cash short po	ECT POSITIONS sitions 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)
	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]	Austria	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		Ö	0	0	0	0	0	0	0
Total		Ő	Ő	Ő	0	0	ů Ú	0	ŏ
[0-3M]		Ő	Ő	Ő	Ő	0	ŏ	0	0
[3M - 1Y]		13	0	13	0	0	13	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Belgium	0	0	0	0	0	0	0	0
[3Y - 5Y]	2.5.9.6.1.1	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]		13	0	13 0	0	0	13 0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-1
1Y - 2Y 1		ö	0	ŏ	0	0	0	0	0
[2Y-3Y]		0	ő	0	0	0	ŏ	0	ő
[3Y - 5Y]	Bulgaria	Ö	0	0	0	0	ō	ō	ō
[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	-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] [3Y - 5Y]	Cyprus	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - 10Y]		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 re gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	RECT POSITIONS ositions of sovereign debt t s 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]	1	0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Czech Republic	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		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 1		ő	ŏ	ŏ	ŏ	ŏ	0	0	ŏ
[2Y-3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Denmark	Ō	Ö	Ō	ō	Ö	ō	0	ō
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	4	0	0	0	0	0	0	0	0
[2Y - 3Y]	Estonia	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]	4	0	0	0	0	0	0	0	0
[10Y - 10Y]	1	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		Ö	0	ő	0	0	0	0	0
[3M - 1Y]	1	ŏ	ŏ	ŏ	ŏ	ŏ	ŏ	ō	ŏ
[1Y-2Y]	1	0	0	0	0	0	0	0	ō
[2Y - 3Y]	Finland	Ö	ŏ	Ő	ŏ	ŏ	0	0	ŏ
[3Y - 5Y]	Finland	ō	Ō	Ō	0	Ō	0	0	ō
[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

as of 31 December 2012

(in million Euro)									
			CT LONG EXPOSURES	(gross exposure:	s (long) net of cash short po	ECT POSITIONS politions of sovereign debt to a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽⁹⁾ (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]		6	0	6	0	0	6	0	0
[2Y - 3Y]	France	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	1
[5Y - 10Y]		209	0	209	0	0	209	0	0
[10Y - more] Total		215	0	0 215	0	0	215	0	0
[0-3M]		215	0	215	0	0	0	0	1
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		ő	0	ő	ő	0	0	0	0
[3Y - 5Y]	Germany	ŏ	ő	ŏ	ŏ	Ő	ŏ	0	ŏ
[5Y - 10Y]		22	0	22	ō	0	22	0	ō
[10Y - more]		0	0	0	0	0	0	0	0
Total		22	0	22	0	0	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] [3Y - 5Y]	Greece	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		3	0	3	3	0	0	0	0
Total		3	0	3	3	0	0	0	0
[0-3M]		ő	0	ő	0	0	0	0	0
[3M - 1Y]		ō	Ö	ō	0	0	Ő	0	ō
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Hungary	0	0	0	0	0	0	0	0
[3Y - 5Y]	nungary	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)									
			T LONG EXPOSURES re gross of provisions) ⁽¹⁾	(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]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y]	in the second second	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
10tal [0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
1Y - 2Y 1		Ö	0	ŏ	0	0	0	0	0
[2Y-3Y]		ŏ	ő	ő	ő	ő	0	0	ő
[3Y - 5Y]	Ireland	ŏ	ŏ	ŏ	ŏ	ŏ	ŏ	0	ŏ
[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]	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		Ő	0	0	0	0	0	0	0
[0-3M]		ő	ő	ő	ů ů	ů ů	ő	0	0
[3M - 1Y]		ō	Ō	0	0	Ō	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-2
[2Y - 3Y]	Latvia	0	0	0	0	0	0	0	0
[3Y - 5Y]	Latera	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

as of 31 December 2012

(in million Euro)									
			T LONG EXPOSURES re gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	ECT 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]	Liechtenstein	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	ő	0	0	ŏ	0	0
[1Y - 2Y]		0	Ō	0	Ō	0	Ō	0	0
[2Y - 3Y]	Lithuania	0	0	0	0	0	0	0	0
[3Y - 5Y]	Linuania	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	ő	ů ů	0	0	0	0
[3Y - 5Y]	Luxembourg	ő	ŏ	ŏ	ŏ	Ő	ŏ	ō	ŏ
[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
[<u>1Y - 2Y</u>] [<u>2Y - 3Y</u>]		0	0	0	0	0	0	0	0
[2Y - 3Y] [3Y - 5Y]	Malta	0	0	0	0	0	0	0	0
[31 - 31] [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 e gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	ECT POSITIONS politions 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]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y]	recircitations	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
[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	ő	0	0	0	0	0
[1Y-2Y]		ŏ	ŏ	ŏ	ő	ŏ	0	ŏ	-0
[2Y - 3Y]		Ö	ő	0	ő	ő	0	ő	ŭ
[3Y - 5Y]	Poland	ŏ	ŏ	ŏ	ů ů	ŏ	ŏ	ŏ	ŏ
[5Y - 10Y]		Ö	0	0	0	0	0	ō	0
[10Y - more]		Ō	Ö	0	0	Ö	ō	ō	ō
Total		0	0	0	0	0	0	0	-0
[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]	ronagai	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

as of 31 December 2012

Residual Maturity Country / Residual Maturity Country	(in million Euro)									
County / Region County / Region of which: loans and advances L of which: AFS banking book of which: FVO (designated at far value book) of which: FVO (designated at far value book) of which: FVO (designated at far value book) Net position at far value builty positions at far value builty positit positity builty positity positions at far value builty positi					(gross exposure:	s (long) net of cash short po	sitions of sovereign debt t	EXPOSURES IN	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
1 (Y) - Y/1 (Y) - Y/1 (Residual Maturity ↓					• • • • • • • • • • • • • • • • • • •	(designated at fair value through profit&loss) banking book		(Derivatives with positive fair value + Derivatives with	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
i (Y - 2Y) Romania 0	[0-3M]		0	0	0	0	0	0	0	0
Î 2Y - 3Y Î [SY - 19Y] Romania 0	[3M - 1Y]		0	0	0	0	0	0	0	0
ibit Momana 0	[1Y-2Y]									
[3Y-SY] 0 </td <td></td> <td>Romania</td> <td>-</td> <td>-</td> <td>-</td> <td>-</td> <td>-</td> <td>-</td> <td>_</td> <td>-</td>		Romania	-	-	-	-	-	-	_	-
Introduct 0										
Total 0 <td></td> <td></td> <td>-</td> <td>-</td> <td></td> <td>-</td> <td>-</td> <td>-</td> <td>-</td> <td>-</td>			-	-		-	-	-	-	-
10 - 3M1 [3M - 1Y] 0										
13M - Y1 0<			-	-		-	-		-	
1 1Y - 2Y] 0 0 0 0 0 0 0 -1 [2Y - 3Y] [3Y - 5Y] 0				-	-	-	-	-	_	
12Y-3Y1 [3Y-5Y] Slovakia 46 0 46 0 0 45 0 0 0 [3Y-5Y] 0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
[3Y-5Y] Slovaka 0 <						-	-		_	-
IfUY - more] 0 <t< td=""><td></td><td>Slovakia</td><td></td><td>0</td><td></td><td>0</td><td>0</td><td></td><td>0</td><td>-0</td></t<>		Slovakia		0		0	0		0	-0
Total450450450450450450450-1[0-3M][3M-17]00 <t< td=""><td></td><td></td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td></t<>			0	0	0	0	0	0	0	0
I0-3M1 [3M-1Y] (1Y-2Y] 0										
[3M-1Y] 0 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td>-</td> <td>-</td> <td></td> <td>_</td> <td></td>						-	-		_	
I Y - 2Y [2Y - 3Y] Slovenia 0<										
12Y - 3Y [3Y - 5Y] Slovenia 0<										
[3Y - 5Y] Sovena 5 0 5 0 5 0 5 0				-	-	-	-	-	-	_
SY - 10Y [10Y - more] 0		Slovenia								
[10Y - more] 0 <t< td=""><td></td><td></td><td>-</td><td>-</td><td>-</td><td>-</td><td>-</td><td>-</td><td>-</td><td>-</td></t<>			-	-	-	-	-	-	-	-
Total 5 0 5 0 0 5 0 <td></td>										
[3M - 1Y] 76 0 76 76 0 <t< td=""><td></td><td></td><td></td><td>-</td><td></td><td>-</td><td>-</td><td></td><td>_</td><td></td></t<>				-		-	-		_	
IV - 2Y 10 0 10 10 0 0 0 -0 [2Y - 3Y] Spain 0 </td <td></td>										
[2Y - 3Y] Spain 0 <				-			-	-	_	
[3Y - 5Y] Spain 0 0 0 0 0 0 -1 [5Y - 10Y] 0				-			-	-		
[3Y-3Y] 0 0 0 0 0 0 0 -1 [5Y-10Y] 0		Spain								_
[10Y - more] 0 0 0 0 0 0 0 0 0 0 0			-	-	-	-	-	-	-	
Total 135 0 135 135 0 0 0 -1							-	-	-	_

as of 31 December 2012

(in million Euro)									
			CT LONG EXPOSURES (19) (19) (19) (19) (19) (19) (19) (19)	(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: 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]	oncoch	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
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	United Kingdom	0	0	ő	0	0	0	0	0
[5Y - 10Y]		ő	0	ŏ	0	0	0	0	ő
[10Y - more]		0	ů ů	0	ů ů	ő	0	0	ů ř
Total		Ő	Ŭ.	Ő	ŏ	Ŭ	Ő	Ŭ.	ŏ
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		Ō	0	0	0	Ō	0	Ō	Ō
[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]		0	0	0	0	0	0	0	0
Total [0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y-3Y]		ŏ	ő	ŏ	ő	ő	0 0	0	0
[3Y - 5Y]	Canada	ő	ŏ	ő	ŏ	ŏ	0	ŏ	Ö
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		ō	Ō	0	Ō	Ō	0	Ō	Ō
Total		0	0	0	0	0	0	0	0

as of 31 December 2012

- idual Maturita			T LONG EXPOSURES re 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)	
tesidual 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]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	ő	0	0	0	0	0
[2Y-3Y]		0	0	ő	0	0	0	0	0
[3Y - 5Y]	Japan	ő	ő	ŏ	ő	ő	ő	0	0
[5Y - 10Y]		ő	ŏ	ŏ	ŏ	ŏ	ŏ	ő	ő
[10Y - more]		0	0	0	ō	0	ō	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]	0.0.	10	0	10	10	0	0	0	0
[5Y - 10Y]		18	0	18	18	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		36	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] [3Y - 5Y]	Switzerland	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - 10Y]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	U

as of 31 December 2012

			T LONG EXPOSURES re gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	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)	
tesidual 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 fai 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]	FEA	0	0	0	0	0	0	0	0
[5Y - 10Y]	LEA	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]	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]		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]		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

as of 31 December 2012

PT053 CAIXA GERAL DE DEPÓSITOS SA

n million Euro) Residual Maturity			T LONG EXPOSURES e 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	Ō	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]	outers	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

	·	TOTAL 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.

as of 30 June 2013

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(in million Euro)									
			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
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
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		ŏ	0	ő	0	0	0	0	0
2Y - 3Y		Ö	0	ő	0	0	0	0	ő
[3Y - 5Y]	Austria	0	0	0	0	0	0	0	0
[5Y - 10Y]		ŏ	Ö	ŏ	ŏ	Ö	ŏ	ō	ō
[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]	Belgium	0	0	0	0	0	0	0	0
[3Y - 5Y]		6	0	6	0	0	6	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		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	-1
[2Y - 3Y]	Bulgaria	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	-1
[0-3M]		0	0	0	0	0	0	0	-1
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		ö	0	0	0	0	0	0	ŏ
[2Y-3Y]		ő	0	ő	0	ő	0	0	ŏ
[3Y - 5Y]	Cyprus	ŏ	0 0	ŏ	ő	ő	0	0	ő
[5Y - 10Y]		ő	0	ő	ő	ő	0	0	ŏ
[10Y - more]		ŏ	0	ő	Ő	ŏ	0		ŏ
Total		0	0	0	0	0	0	0	0

as of 30 June 2013

			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	tECT POSITIONS ositions of sovereign debt i a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Czech Republic	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	ő	ő	ő	ő	0	ŏ
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Denmark	0	0	0	0	0	0	0	0
[3Y - 5Y]	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] [3M-1Y]		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]	Estonia	ő	0	ő	ő	ő	0	0	ŏ
[5Y - 10Y]		0	0	Ő	0	0	0	0	ŏ
[10Y - more]		ō	Ō	Ō	Ō	Ō	Ū.	0	ō
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]	Finland	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		-	-	0	0	0	0	0	0
[10Y - 10Y]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 30 June 2013

n million Euro) esidual Maturity	Country / Region		T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	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 ↓			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	8	0	8	0	0	8	0	0
[3Y - 5Y] [5Y - 10Y]		0 207	0	0 207	0	0	0 207	0	0
[10Y - more]		207	0	207	0	0	207	0	0
Total		214	0	214	0	0	214	0	0
[0-3M]		0	0	0	ů ů	Ő	0	0	ŏ
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Germany	0	0	0	0	0	0	0	0
[3Y - 5Y]	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] [3M-1Y]		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]	Greece	ő	0	ő	ů ů	ő	ů l	0	ŏ
[5Y - 10Y]		0	0	0	0	0	0	0	ō
[10Y - more]		3	0	3	3	Ō	0	0	Ō
Total		3	0	3	3	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]	Hungary	0	0	0	0	0	0	0	0
[31 - 51] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - 10Y]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 30 June 2013

			T LONG EXPOSURES le gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	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)	
esidual 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]	lceland	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
[0-3M] [3M-1Y]		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	ŏ	Ö	ŏ	0	0	0 0	0	0
[5Y - 10Y]		ő	ŏ	ŏ	ŏ	ő	ŏ	0	ő
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	Ō
[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	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
[2Y-3Y]		0	0	0	0	0	0	0	-1
[3Y - 5Y]	Latvia	ö	0	0	0	0	0	0	0
[5Y - 10Y]		ő	ő	ő	0	ő	ő	0	ŏ
[10Y - more]		ő	ŏ	ŏ	ő	ő	ŏ	0	ŏ
Total		0	0	0	0	0	0	0	-1

as of 30 June 2013

(in million Euro)									
			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt t a maturity matching) ⁽¹⁾	o other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽⁸⁾ (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]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - 10Y]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		Ő	0	ő	0	Ő	0	0	ő
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Lithuania	0	0	0	0	0	0	0	0
[3Y - 5Y]	Linuariia	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]	Luxembourg	ő	Ö	ŏ	ŏ	ŏ	ů l		ŏ
[5Y - 10Y]		0	0	0	0	0	0	0	ō
[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]	Malta	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 30 June 2013

			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	ECT POSITIONS ositions of sovereign debt 1 a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
esidual 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]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
1Y-2Y		0	0	ő	0	0	0	0	0
[2Y-3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Norway	Ö	Ő	ő	ő	0	ŏ	0	ŏ
ISY - 10Y 1		ő	ŏ	ŏ	ŏ	ŏ	ŏ	ő	ŏ
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	Ō
[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]	rolanu	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]		236	34	236	188	0	14	0	0
[3M - 1Y]		3,094	76	3,094	2,962	0	57	0	0
[1Y - 2Y]		2,190 927	55	2,190 927	2,064	0	71	0	-0
[2Y - 3Y] [3Y - 5Y]	Portugal	927	25 143	927 374	213	0	1	0	0
[31 - 51] [5Y - 10Y]	-	3/4	143	3/4	703	0	17	0	0
[10Y - 10Y]		1,595	746	1,090	399	0	6	0	0
Total		9,567	1,967	9,567	7,431	0	169	0	-0

as of 30 June 2013

(in million Euro) Residual Maturity			T LONG EXPOSURES e 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 ^(B) (on and off balance sheet)	
rcesiduai 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] [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]		ő	Ő	ő	Ő	Ő	0	0	0
[3M - 1Y]		0	0	0	0	0	ō	0	ō
[1Y - 2Y]		43	0	43	0	0	43	0	0
[2Y - 3Y]	Slovakia	0	0	0	0	0	0	0	-1
[3Y - 5Y]	Siovakia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-0
[10Y - more] Total		0 43	0	0 43	0	0	0 43	0	-1
[0-3M]		43	0	43	0	0	43	0	-1
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	ŏ
[2Y - 3Y]	Slovenia	0	0	0	0	0	0	0	ō
[3Y - 5Y]	Slovenia	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]		118	0	118	118	0	0	0	0
[2Y-3Y]		0	0	0	0	0	0	0	-0
[21 - 5Y]	Spain	0	0	0	0	0	0	0	-0
[5Y - 10Y]		ő	ő	ő	ő	ő	ů l	0	-1
[10Y - more]		ŏ	ŏ	ŏ	ŏ	Ő	ő	ō	ö
Total		129	0	129	129	0	0	0	-1

as of 30 June 2013

			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	ECT POSITIONS ositions of sovereign debt 1 a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
lesidual 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]		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
LOV 0V1		0	0	0	0	0	0	0	0
[3Y - 5Y]	United Kingdom	ŏ	Ö	ő	0	0	ů l	0	0
[5Y - 10Y]		ő	ő	ŏ	ŏ	ő	ŏ	0	ŏ
[10Y - more]		0	0	0	0	0	0	0	0
Total		Ō	0	0	0	0	0	0	Ō
[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]		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 [0-3M]		6	0	6	0	0	6	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]		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]		ŏ	0	ő	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 e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
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 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
[3M - 11] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y-3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Japan	ő	ő	ŏ	0	ő	0	0	ŏ
[5Y - 10Y]		ő	ŏ	ŏ	ŏ	ŏ	ŏ	ŏ	ŏ
[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] [10Y - more]		12	0	12	12	0	0	0	0
Total		29	0	29	29	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		ő	ő	ŏ	0	ő	0	0	ő
[1Y-2Y]		0	0	0	0	ő	0	0	ŏ
[2Y-3Y]	Switzerland	Ö	Ö	Ő	Ő	Ö	Ū Ū	Ő	ō
[3Y - 5Y]	owitzenand	Ō	Ō	0	0	Ō	0	0	ō
[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

			T LONG EXPOSURES e 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)	
lesidual Maturity ↓			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	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] 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]	Other Central	0	0	0	0	0	0	ő	0
[2Y-3Y]	and eastern	0	0	0	ő	ő	0	0	0
[3Y - 5Y]	Europe	ő	0	ő	ő	ŏ	ŏ	ŏ	0
[5Y - 10Y]	countries non	ő	0	ő	ŏ	ŏ	ŏ	ŏ	ŏ
[10Y - more]	EEA	0	0	0	0	0	õ	0	0
Total		Ö	Ő	Ö	Ō	Ö	ŏ	0	ō
[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]	MIQUE East	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]		2	0	2	0	0	2	0	0
[3M - 1Y]		7	0	7	3	0	4	0	0
[1Y - 2Y]	Latin America	68	0	68	1	0	67	0	-0
[2Y - 3Y]	and the	<u> </u>	0	0	0	0	0	0	-0
[3Y - 5Y]	Caribbean	7	0	7	0	0	7	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0 83	0	0 83	0	0	0 79	0	-0

as of 30 June 2013

PT053 CAIXA GERAL DE DEPÓSITOS SA

Residual Maturity			T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt (a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
kesiouai 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	ō	0	0
[1Y-2Y]		0	ō	Ö	ō	ō	ō	ō	0
[2Y-3Y]	Africa	0	0	0	0	0	0	0	0
[3Y - 5Y]	Amica	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]		34	0	34	34	0	0	0	0
[2Y - 3Y]	Others	14	0	14	14	0	0	0	0
[3Y - 5Y]	outers	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

	т	OTAL EEA 30	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 <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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PT053 CAIXA GERAL DE DEPÓSITOS SA

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

Explanatory footnotes