(in million Euro)

Conital monition CDD2 mules	Dec-1	l 1	Jun-12	2	Defendance to CODED was setting
Capital position CRD3 rules	Million EUR	% RWA	Million EUR	% RWA	References to COREP reporting
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	15,997		16,570		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	16,552		17,215		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-4,714		-4,140		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	-429		-679		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-2,101	-1.4%	-2,044	-1.4%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-1,822		-2,020	,,,,,,,,	Total of items as defined by Article 57 (I), (m), (n) (o) and (p) of Directive 2006/48/E and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	0	0.0%	0	0.0%	COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-279	-0.2%	-24	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)	13,896	9.2%	14,526	10.1%	
Of which: ordinary shares subscribed by government	О	0.0%	0	0.0%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	0		1,446		
Hybrids to be converted into ordinary shares by 31st October 2012	0		0		
New CoCos issued according to EBA Common Term Sheet	0		1,446		
E) Other Existing government support measures (+)	0	0.0%	0	0.0%	
F) Core Tier 1 including existing government support measures (C+D+E)	13,896	9.2%	15,972	11.1%	
G) Hybrid instruments not subscribed by government	6,498		1,565	,,,,,,,,	Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	20,394	13.5%	17,537	12.2%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	150,825		143,806		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	43		43		
I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios ⁽³⁾ , as of 30th September 2011	315		315		
Sovereign capital buffer for exposures in EEA (H+I)	358		358		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	-322		-3,029		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures Notes and definitions	36		-2,671		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

Notes and definition

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

⁽²⁾ According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

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

Composition of RWA

ES062 CAJA DE AHORROS Y PENSIONES DE BARCELONA

(in million Euro)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	150,825	143,806
RWA for credit risk	139,492	131,716
RWA Securitisation and re-securitisations	0	0
RWA Other credit risk	139,492	131,716
RWA for market risk	2,016	1,564
RWA operational risk	8,983	8,983
Transitional floors	0	1,258
RWA Other	333	285

Notes and definitions

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

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity ma	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on Sovereign assets	Prudential filter AFS sovereign assets (including the fair	Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
\	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	(loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts) (+/-) (4)	Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[2Y - 3Y [Austria	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Austria	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
Total		0	0	0	0	0	0	0	0				0	0
[0 - 3M [[3M - 1Y [1 0	0	<u>1</u>	0	0	0	0	0	0	<i></i>	0	0	0
[1Y - 2Y [0	0	0	0	0	1	0	0	0		0	0	0
[2Y - 3Y [Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [, and the second	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0	minner.	0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Bulgaria	0	0	0	0	0	0	0	0	0	<i>\</i> A	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	///////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0			•	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [_	0	0	0	0	0	0	0	0	0	/////////////////////////////////////	0	0	0
[3Y - 5Y [Cyprus	0	0	0	0	0	0	0	0	0	<i>Y////////</i>	0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	\circ	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	/////////////////////////////////////	0	0	0
[2Y - 3Y [Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [ozoon republio	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Denmark	0	0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	///////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\</i>	0	0	0
[2Y - 3Y [Finland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [i iiiiaiiu	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0 0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾		ons and write-off exposures	RECT POSITIONS s (long) net of cash short powere there is maturity ma	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on Sovereign assets	Prudential filter AFS sovereign assets (including the fair	Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
V	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	(loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts) (+/-) (4)		hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [1	0	1	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0 70	0	0	0	0	0	-13 70	0	0		0	0	0
[2Y - 3Y [France	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Tance	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		71 2	0	2	0	0	0	57	0			0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	1	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Germany	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0 2	0	0 2	0	0	0 2	0	0	0		0	0	0
[0 - 3M [1	0	1	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	1	0	0	0	0			1	1	0
[2Y - 3Y [Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Greece	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		1	0	1	1	0	0	0	0	0	0	1	1	0
[0 - 3M [[3M - 1Y [0	0 0	0	0	0 0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	7//////	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[2Y - 3Y [Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [iceiana	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	111111111111111111111111111111111111111	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [90	0	13	0	0	15	-8	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [7	0	7	0	0	7 4	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Italy	0	0	0	0	0	12	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [y	0	0	0	0	0	5	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		O .	0	0
Total [0 - 3M [97 0	0	21 0	0	0	43	-8 0	0	0			0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Latvia	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	M. M	0	0	0
าบเสา		U	U	U	1	U	U	U	U	U	U	U	U	U

(in million Euro)														
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity ma	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on Sovereign assets	Prudential filter AFS sovereign assets (including the fair	Reserve AFS sovereign assets (gross the fair value of	Fair value of Cash flow and fair value
V	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	(loans, advances and debt securities) (+)	value of Cash flow and fair value hedging contracts) (+/-) (4)		hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Liechtenstein	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0			0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Lithuania	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>V/////////</i>	0	0	0
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i></i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Malta	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Ni atha anha a aha	0	0 0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0			0	0	0
[2Y - 3Y [[3Y - 5Y [Norway	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [Poland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Poland	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	\cap	\cap	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Portugal	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [-	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0

(in million Euro)														
			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity mat	-	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	<u>Memo Item</u>		Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity ↓	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y []	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [ł	0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[3Y - 5Y [Romania	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y []	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [l	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[2Y - 3Y [[3Y - 5Y [Slovakia	0	0	0	0	0	0	0	0	0	////////	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0			0	0
[3M - 1Y [1	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Slovenia	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[3Y - 5Y [[5Y - 10Y [ł	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[10Y - more []	0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	U			0	0
[0 - 3M [[3M - 1Y [1	13,042 2,464	263 1,723	11,582 2,263	1,932 1,257	0	180 0	-200 0	0	0	<i>/////////////////////////////////////</i>	-3	-2 -7	-4 -2
[1Y - 2Y [1	3,349	4,036	3,349	529	0	109	0	0	677		1	1	0
[2Y - 3Y [Spain	596	3,099	596	504	0	107	0	0	2,451		0	0	0
[3Y - 5Y [[5Y - 10Y [· '	1,947 1,921	4,171 1,921	1,947 1,921	1,828 559	0	<u>0</u> 94	0	0	2,065 0	<i>/////////////////////////////////////</i>	72 23	103 33	0
[10Y - more [j	1,428	1,428	1,428	0	0	0	0	0	0		0	0	0
Total		24,748	16,642	23,087	6,609	0	490	-200	0	5,194			129	-6
[0 - 3M [[3M - 1Y [ł	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [1	0	0	0	0	0	0	0	0	0	<i>\\\\\\</i>	0	0	0
[2Y - 3Y [Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [[10Y - more [ł	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [·	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[3M - 1Y [[1Y - 2Y [ł	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Onited Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [ł	0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
	TOTAL EEA 30	24,921	16,642	23,114	6,610	0	538	-150	0	5,194	0	94	129	-6

Notes and definitions

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

Head of Market Property Pro	(' 'H' F)												CAJA DE	E AHORROS Y PENSION	ES DE BARCELONA
Particular Methods Particular Processing Particu	(in million Euro)														
Company Comp	Residual Maturity					ons and write-off exposures	s (long) net of cash short p	-	EXPOSURES IN	EXPOSURES (3)	<u>Memo Item</u>	write-off on	AFS sovereign assets	AFS sovereign assets	flow and fair value
TYPE	\ ↓			advances in the HTM and Loans and		sale financial assets	assets designated at fair value through profit or loss	of which. Financial assets	(Derivatives with positive fair value + Derivatives with	(Derivatives with positive fair value + Derivatives with	<u>Debt securities</u> in HTM and Loans and Receivables	(loans, advances and debt securities)	value of Cash flow and fair value hedging contracts)	Cash flow and fair value hedging contracts)	on AFS sovereign assets
TYPE			0	0	0	0	0	0	0	0	0		0	0	0
12 - 27						<u> </u>	 					<i>/////////////////////////////////////</i>			
DF-SIT Section C				·	·	<u> </u>	<u> </u>		<u> </u>		0	<i>\\\\\\</i>	0	U	
13 - 15 15 15 15 15 15 15 15	[3Y - 5Y [Austria		U		U			U	- v	0		0	U	
13 - 15 15 15 15 15 15 15 15		1		Ŭ	·	<u> </u>	· · · · · · · · · · · · · · · · · · ·	_	U		0	<i>\</i> }	0	U	
O MI O O O O O O O O O	Total			0		0	0		0	0	\cap	\cap	\mathbf{O}	0	0
O MI O O O O O O O O O				U		U			0		0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	
O MI O O O O O O O O O			1	Ŭ	<u>U</u> 1	U	· · · · · · · · · · · · · · · · · · ·	1	0	<u> </u>	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	
O MI O O O O O O O O O	[2Y - 3Y [Belaium		·		_ ·			<u> </u>		0		0	U	0
O MI O O O O O O O O O		20.9			·	<u> </u>			U		0	<i>\</i>	0	U	
O MI O O O O O O O O O	[10Y - more [+	·	·	 		<u> </u>		0		0	- J	
137 - 271 1			_	0	2	0	U	2	0	U U	U	U	U	0	•
137 - 271 1		1		U	ŭ	0	0		0		0	/////////////////////////////////////	0	0	
137 - 271 1	[1Y - 2Y []		0		0	0	0	0	0	0		0	0	
19 19 19 19 19 19 19 19		Bulgaria		·	·	0	<u> </u>		0		0	<i>\</i> _	0	U	
Total		1		+ <u>`</u>		0	<u> </u>		0		0	<i>\</i> ^	0	<u> </u>	
10 - 381 0				0	0	0	<u> </u>	0	0	0	0		0	0	
1381-17 177			•	0	0	0	Ü	0	0	0	0		0	0	-
	[3M - 1Y []	0	0	, and the second	0	0		0	0	0		0	0	
C - 3MT C -		ŀ			·	0	ļ <u> </u>		0		0	<i>\</i>	U	U	
C - 3MT C -		Cyprus		,	•	0			0	- V	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	U	U	
C - 3MT C -	[5Y - 10Y []		·		<u> </u>			0		0		0	0	
(c - 3M (- 3M 1	[10Y - more [0	0	0	0	0	0	0	0	0	////////	0	0	0
11	[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
2Y-3YT						0	<u> </u>		0		0	<i>/////////////////////////////////////</i>	0	U	
Total		O-aah Darashia	0			0	<u> </u>		0		0		0	0	
Total	[3Y - 5Y [Czech Republic	0	,		0	· ·	<u> </u>	0	- V	0		0	0	
Total		1		, , , , , , , , , , , , , , , , , , ,		0	· · · · · · · · · · · · · · · · · · ·	· ·	0		0	<i>\</i>	0	0	
	Total			0	<u> </u>	0	0	0	0	0	0	0	0	0	
				·	·	<u> </u>		<u> </u>	<u> </u>	- U	0	<i>\\\\\\\</i>	<u> </u>		
		1		<u> </u>		_ ·					0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>			
Total 0		Denmark				- ·		· ·	0		0				
Total 0		1			·	0			0		0	////// /		U	
[10-3M[[10Y - more []	0			0			0		0		0	0	0
SY - 5Y 0			_	0		0	ŭ		0		0	0	0	•	_
SY - 5Y 0				<u> </u>	•	0			0		0		0	U	
SY - 5Y 0	[1Y - 2Y [+ <u>`</u>		<u> </u>			0		0		0	U	
Total		Estonia		<u> </u>		<u> </u>		<u> </u>		<u> </u>	0	<i>\\\\\\</i>			
Total	[5Y - 10Y [+ <u>*</u>		<u> </u>	<u> </u>	<u> </u>	0		0		0		
[0-3M] 0 <td></td> <td></td> <td></td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td></td> <td>0</td> <td></td> <td></td> <td></td> <td>0</td> <td>0</td> <td>0</td>				0	0	0	0		0				0	0	0
[3M-1Y] 0 </td <td></td> <td></td> <td>V</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>U</td> <td>0</td> <td>ŭ</td> <td>0</td> <td></td> <td>0</td> <td>0</td> <td>0</td>			V	0	0	0	0	U	0	ŭ	0		0	0	0
1Y-2Y	[3M - 1Y [·	•	·	<u> </u>		<u> </u>	- v	0		0	U	0
SY - 5Y Finland C						_ ·			U		0	<i>\/////</i>	0	0	
[5Y - 10Y [0 <th< td=""><td></td><td>Finland</td><td></td><td></td><td></td><td><u> </u></td><td></td><td>· ·</td><td></td><td></td><td>0</td><td></td><td>0</td><td>U</td><td></td></th<>		Finland				<u> </u>		· ·			0		0	U	
Total 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				<u> </u>		<u> </u>	 	<u> </u>			0	<i>(////////////////////////////////////</i>	0		
	[10Y - more [Total		0	0	0	0	· ·	0	0	0	0	M. 11/1/1/1/1/1/1/1/1/1/1/1/1/1/1/1/1/1/1	0	0	

(in million Euro)												5 2.	E AHURROS Y PENSION	
(iii iiiiiiioii Euro)			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short p where there is maturity ma	osition of sovereign debt to tching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>	Provisions and write-off on	Prudential filter AFS sovereign assets		Fair value of Cash
Residual Maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽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)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Sovereign assets (loans, advances and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of	flow and fair value hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [France	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		2	0	1	0	0	1	0	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Germany	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [Connain	1	0	0	0	0	1 0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [0	0	0	0	0	0	0	0	0	minner.	0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [- (5)	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Iceland	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0		0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [[5Y - 10Y [2.22	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total [0 - 3M [<u>0</u> 5	0	<u> </u>	0	0	<u>0</u> 5	0	0	0		0	0	0
[3M - 1Y [7	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [[2Y - 3Y [23 20	0	6 20	0	0	23	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Italy	35	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [[10Y - more [56 0	0	0	0 0	0	0	40 0	0	0		0	0	0
Total		146	0	32	0	0	32	40	0	0	\circ	0	0	0
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [[3Y - 5Y [Latvia	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[5Y - 10Y [0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [Total		0	0	0	0	0	0	0	0	0	K//////	0	0	0
i Stai		U	J	U					- U	U	9		<u> </u>	<u> </u>

Residual Maturity Country Country Of which: loans and which which: loans and which which: loans and which which: loans and which whic	write-off on Sovereign assets (loans, advances and debt	Prudential filter AFS sovereign assets (including the fair value of Cash flow and		
GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1) other counterparties only where there is maturity matching) (1) Residual Maturity Country of which: Isans and other counterparties only where there is maturity matching) (1) Net position at fair values in HTM and is it is not provised in the provision of sovereign debt to other counterparties only where there is maturity matching) (1) Net position at fair values in HTM and is it is not provised in the provision of sovereign debt to other counterparties only where there is maturity matching) (1) Net position at fair values in HTM and is it is not provised in the provision of sovereign debt to other counterparties only where there is maturity matching) (1) Net position at fair values in HTM and is not provised in the provision of sovereign debt to other counterparties only where there is maturity matching) (1) Net position at fair values in HTM and is not provised in the provision of sovereign debt to other counterparties only where there is maturity matching) (1)	write-off on Sovereign assets (loans, advances and debt	AFS sovereign assets (including the fair	AFS sovereign assets	
Country of which: loans and of which: Financial Net position at fair values and in HTM and the state of th	(loans, advances and debt		(gross the fair value of	Fair value of Cash flow and fair value
of which: Available for sale financial assets and receivables portfolios of which: Available for sale financial assets (AFS) of which: Available for sale financial assets (AFS) of which: Available for sale financial assets (AFS) of which: Financial assets (FVO) of which: F	(±)	fair value hedging contracts) (+/-) (4)		hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[0-3M[0 0 0 0 0 0 0 0 0		3 -	0	0
[3M-1Y] 0 </td <td></td> <td></td> <td>0</td> <td>0</td>			0	0
[2Y-3Y[Ligothtenstein 0 0 0 0 0 0 0 0 0 0		0	0	0
[3Y - 5Y [0		0 0	0	0
[10Y - more] 0 0 0 0 0 0 0 Total 0 0 0 0 0 0 0		0	0	0
Total			0	0
[3M-1Y] 0 </td <td></td> <td>0</td> <td>0</td> <td>0</td>		0	0	0
[1Y-2Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	·	0	0	0
[3Y - 5Y] D		0	0	0
[10Y - more [0 0 0 0 0 0 0 0 0 0		0	0	0
Total 0 <td></td> <td>0</td> <td>0</td> <td>0</td>		0	0	0
[3M-1Y[0 0 0 0 0 0 0 0 0		Ö	0	0
[1Y-2Y] 0 </td <td></td> <td>0 0</td> <td>0</td> <td>0</td>		0 0	0	0
[3Y - 5Y [Laximoury 0 0 0 0 0 0 0 0 0		ŏ	0	0
[5Y - 10Y [0 <th< td=""><td></td><td></td><td>0</td><td>0</td></th<>			0	0
Total 0 0 0 0 0 0 0 0 0	0	0	0	0
[0-3M[0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0	0
[1Y-2Y[0 0 0 0 0 0 0 0 0 0		0	0	0
[2Y-3Y] Malta 0 <th< td=""><td></td><td></td><td>0</td><td>0</td></th<>			0	0
[5Y - 10Y [0 0 0 0 0 0 0 0 0 0		0	0	0
[10Y - more [0 <		0	0	0
[0-3M[0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	·	0	0	0
[3M-1Y] 0 </td <td>· Y////////</td> <td></td> <td>0</td> <td>0</td>	· Y ////////		0	0
[2Y-3Y] Netherlands 0		0	0	0
[5Y - 10Y [0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	0	0
[10Y - more [0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	0	0
[0-3M[0 0 0 0 0 0 0 0 0 0		0	0	0
[3M-1Y[0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0	0	0
[2Y-3Y [Norway 0 0 0 0 0 0 0 0 0 0	·	0	0	0
[3Y - 5Y [Norway 0)	$1 - \frac{\circ}{\circ}$	0	0
[10Y - more [0 0 0 0 0 0 0 0 0 0		0	0	0
Total 0 <td></td> <td></td> <td>0</td> <td>0</td>			0	0
[3M-1Y[0 0 0 0 0 0 0 0 0		0	0	0
[1Y-2Y] 0 </td <td></td> <td>0</td> <td>0</td> <td>0</td>		0	0	0
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		0	0	0
[10Y - more [0 0 0 0 0 0 0 0 0 0		<i>A</i> L	0	0
Total 0 <td>n</td> <td>\cap</td> <td>0</td> <td>0</td>	n	\cap	0	0
[3M-1Y[0 0 0 0 0 0 0 0 0			0	0
[1Y-2Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0] <i>[////////</i>	0	0	0
[3Y - 5Y [Portugal		0	0	0
[5Y - 10Y [0 0 0 0 0 0 0 0 0 0	· <i>V/////////</i>	0	0	0
[10Y - more] 0 0 0 0 0 0 0 Total 0 0 0 0 0 0 0 0		0	0	0

(in million Euro)														
			CT LONG EXPOSURES ue gross of provisions) (1)		ons and write-off exposures	RECT POSITIONS s (long) net of cash short power there is maturity maters.	-	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	<u>Memo Item</u>		Prudential filter AFS sovereign assets	Reserve AFS sovereign assets	Fair value of Cash flow and fair value
Residual Maturity	Country		of which: <u>loans and</u> <u>advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽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)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios	and debt securities) (+)	(including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	(gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0	<i>\</i>	0	0	0
[2Y - 3Y [[3Y - 5Y [Romania	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[5Y - 10Y [1	0	0	0	0	0	0	0	0	0	<i>///////</i>	0	0	0
[10Y - more [0	0	0	0	0	0	0	0	0		0	0	0
Total		0	0	0	0	0	0	0	0	0			0	0
[0-3M[0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[3M - 1Y [[1Y - 2Y [1	0	0	0	0	0	0	0		0		0	0	0
[2Y - 3Y [011	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y []	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [ļ	0	0	0	0	0	0	0	0	0	/////////	0	0	0
Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [[3M - 1Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [1	0	0	0	0	0	0	0		0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[2Y - 3Y [Clayonia	0	0	0	0	0	0	0	0	0	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	0	0	0
[3Y - 5Y [Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y []	0	0	0	0	0	0	0	0	0	<i>[</i>	0	0	0
[10Y - more [Į	0	0	0	0	0	0	0	0	0	111111111111111111111111111111111111111	0	0	0
Total [0 - 3M [0 3,579	1,322	3,518	1,968	0	0 165	63	0	0			0	0
[3M - 1Y [1	6,430	4,968	5,469	1,968	0	0	-6	0	577		4	4	-1 -1
[1Y - 2Y [1	1,454	404	1,312	934	0	0	0	0	100	<i>\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\</i>	11	15	0
[2Y - 3Y [Spain	6,989	5,538	6,899	1,353	0	0	14	0	4,517		155	222	0
[3Y - 5Y [Spain	5,249	3,898	5,118	1,251	0	115	-145	0	0		49	70	0
[5Y - 10Y [2,880	2,268	2,852	525	0	99	-40	0	0	<i>/////////////////////////////////////</i>	55	78	0
[10Y - more [Total		1,569 28,150	1,493 19,891	1,490 26,657	7,225	0	2 380	-4 -120	0	0 5,194			0 391	0 -2
[0 - 3M [0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [1	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [- CWGGGH	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[5Y - 10Y [[10Y - more [0	0	0	0	0	0	0	0	0	<i>///////</i> /////////////////////////////	0	0	0
Total		0	0	0	0	0	0	0	0	0			0	0
[0 - 3M [0	0	0	0	0	0	0	0	0	777777777777777777777777777777777777777	0	0	0
[3M - 1Y [1	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [United Kingdom	0	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[3Y - 5Y [U	0	0	0	0	0	0	0	0	<i>/////////////////////////////////////</i>	0	0	0
[5Y - 10Y [[10Y - more [1	0	0	0	0	0	0	0	0	0		0	0	0
Total	i	0	0	0	0	0	0	0	0	0	· · · · · · · · · · · · · · · · · · ·	0	0	0
	•				1									
	TOTAL EEA 30	28,301	19,891	26,694	7,225	0	417	-80	0	5,194	0	275	391	-2

Notes and definitions

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