

Bank Name	Banque Centrale de Compensation (LCH Clearnet)						
LEI Code	R1IO4YJ0O79SMWVCHB58						
Country Code	FR						

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.



## 2017 EU-wide Transparency Exercise Capital

		(min EUR, %)	As of 31/12/2016	As of 30/06/2017	COREP CODE	REGULATION
	A	OWN FUNDS	174	215	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	174	215	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	114	114	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	117	159	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	0	0	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	44	44	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1	0	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-55	-58	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (ii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (iv) and 153(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
OWN FUNDS Transitional period	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-45	-44	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	174	215	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	0	0	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	292	285	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	59.59%	75.59%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	59.59%	75.59%	CA3 (3)	-
Tansidonal period	C.3	TOTAL CAPITAL RATIO (transitional period)	59.59%	75.59%	CA3 (5)	
CET1 Capital	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	174	215	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3.0).0)]	
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	59.59%	75.59%	A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)] [D.1]/[B-B.1]	-
Fully loaded <sup>1</sup>		on the formulae stated in column "COREP CODE"		L		

<sup>(1)</sup> Fully loaded CET1 capital ratio estimation based on the formulae stated in column "COREP CODE"



## Leverage ratio

	(mln EUR, %)	As of 31/12/2016	As of 30/06/2017	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	174	215	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	174	215	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	327	349	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
В.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	327	349	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	53.2%	61.6%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	53.2%	61.6%	C 47.00 (r330,c010)	



## **Risk exposure amounts**

(mln EUR)	As of 31/12/2016	as of 30/06/2017
Risk exposure amounts for credit risk	11	12
Risk exposure amount for securitisation and re-securitisations in the banking book	0	0
Risk exposure amount for contributions to the default fund of a CCP	0	0
Risk exposure amount Other credit risk	11	12
Risk exposure amount for position, foreign exchange and commodities (Market risk)	28	4
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	0	0
Risk exposure amount for Credit Valuation Adjustment	0	0
Risk exposure amount for operational risk	253	269
Other risk exposure amounts	0	0
Total Risk Exposure Amount	292	285

<sup>(1)</sup> May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



# 2017 EU-wide Transparency Exercise Market Risk

	9	SA .					IM										IM					
	As of 31/12/2016	As of 30/06/2017		As of 31/12/2016 As of 30/06/2017							As of 31/12/2016											
	TOTAL RISK TOTAL RISK EXPOSURE EXPOSURE AMOUNT AMOUNT	VaR (Memoran	dum item)	STRESSED VaR (M item)		MIGRATI	MENTAL LT AND ION RISK CHARGE		PRICE RISKS CHARGE FOR			VaR (Memoran	dum item)	STRESSED VaR (Mitem)	emorandum	INCREM DEFAUI MIGRATI CAPITAL	LT AND ON RISK		PRICE RISKS CHARGE FOR			
(min EUR)		XPOSURE EXPOSURE	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE	12 WEEKS AVERAGE MEASURE	MEAGURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
aded Debt Instruments	28	4	0	0	0	0							0	0	0	0						
Of which: General risk	28	4	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
uities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
reign exchange risk mmodities risk	0	0	0	0	I ,	0							1	0	0	0						
tal	28	4	0	0	0	0	0	_	_	0	0	0	0	0	0	0	•	0	_	•	0	•



### Credit Risk - Standardised Approach

					Standardise	d Approach			
			As of 31	/12/2016			As of 30	/06/2017	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	(min EUR, %)								
	Central governments or central banks	14,973	14,973	0		20,452	20,452	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	33	33	7		32	32	6	
	Corporates	4	4	5		5	5	5	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Consolidated data	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
I	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
l	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
I	Securitisation	0	0	0		0	0	0	
I	Other exposures	0	0	0		0	0	0	
I	Standardised Total	15,011	15,011	11	0	20,489	20,489	12	0

<sup>|</sup> Standardised Total | 15,011 | 15,011 | 15,011 | 17,011 | 17,011 | 18,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011 | 19,011

					Standardise	d Approach			
		As of 31/12/2016 As of 30/06/2017							
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	14.973	14,973	0		20,452	20.452	0	
	Regional governments or local authorities	14,973	0	0		20,452	20,432	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	ő	0		0	0	0	
	International Organisations	ŏ	ő	ő		ő	0	0	
	Institutions	25	25	ō		24	23	ō	
	Corporates	2	2	2		2	1	2	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
FRANCE	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

Ordinal exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

Total value adjustments and provisions per country of counterparty does not include Securistisation exposures.

					Standardise	d Approach			
		As of 31/12/2016 As of 30/06/2017							
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SMF	0	0	0		0	0	0	
Country of		0	0	0		0	0	0	
Counterpart 2	Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0	
Counterpart 2	Exposures in default	U			0	U		0	
		U	0	0	0	U	0	0	0
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	0	
	Covered bonds  Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Securitisation	0	0	0		- 0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>	, and the second	Ů		0				0

					Standardise	ed Approach			
			As of 31	12/2016			As of 30	/06/2017	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	ı ŏ		0	0	0	
	Public sector entities	0	ő	0		0	0	ő	
	Multilateral Development Banks	0	o	0		0	0	0	
	International Organisations	ō	ō	ō		0	ō	ō	
	Institutions	0	o	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 3	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation			0					
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

Oficinal exposure, unlike Exposure, les reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
Total value adjustments and provisions per country of counterparty does not include Securistisation exposures



Credit Risk - Standardised Approach

	·	Sanque Centrale o	le Compensa	tion (LCH Clea	Banque Centrale de Compensation (LCH Clearnet)										
					Standardise	d Approach									
		As of 31/12/2016 As of 30/06/2017													
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>						
	(min EUR, %)														
	Central governments or central banks	0	0	0		0	0	0							
	Regional governments or local authorities	0	0	0		0	0	0							
	Public sector entities	0	0	0		0	0	0							
	Multilateral Development Banks	0	0	0		0	0	0							
	International Organisations Institutions	0	0	0		0	0	0							
		0	_	0		0	-	0							
	Corporates of which: SME	0	0	0		0	0	0							
	Retail	0	0	0		0	0	0							
	of which: SMF	0	0	0		0	0	0							
Country of	Secured by mortgages on immovable property	0	0	0		0	0	0							
Counterpart 4	of which: SME	0	0	0		0	0	0							
counterpart i	Exposures in default	0	0	0	0	0	0	0	0						
	Items associated with particularly high risk	o o	ő	0		0	0	ő							
	Covered honds	0	0	0		0	0	0							
	Claims on institutions and corporates with a ST credit assessment	ŏ	ő	ő		ő	ő	ŏ							
	Collective investments undertakings (CIU)	0	ō	ō		ō	ō	ō							
	Equity	0	ō	ō		0	ō	0							
	Securitisation														
	Other exposures	0	0	0		0	0	0							
	Standardised Total <sup>2</sup>				0				0						

<sup>(</sup>i) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(ii) Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

					Standardise	d Approach			
			As of 31	/12/2016			As of 30	/06/2017	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SME	0	0	0		0	0	0	
Country of		0	0	0		0	0	0	
Counterpart 5	Secured by mortgages on immovable property of which: SME	0	0	0			0		
counterpart 5	or which: SME Exposures in default	U	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	U	0	0	0	U
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	ő	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation		L ů	,			Ů	,	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>						_ j		0
inal exposure, unlike Expos	ure value, is reported before taking into account any effect due to credit conversion factors or cre	dit risk mitigation techniques	(e.a. substitution	effects).					

					Standardise	d Approach			
			As of 31/	12/2016			As of 30	/06/2017	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
6	of which: SMF	0	0	0		0	0	0	
Country of	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 6	of which: SME	0	0	ő		0	0	0	
	Exposures in default	0	o o	0	0	0	ő	0	0
	Items associated with particularly high risk	0	0	0	-	0	0	0	-
	Covered bonds	o o	ő	ŏ		0	ő	ő	
	Claims on institutions and corporates with a ST credit assessment	0	ō	ō		0	0	0	
	Collective investments undertakings (CIU)	0	0	ō		0	0	ō	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0	<u> </u>			0

<sup>(1)</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. sub (2) Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

		Standardised Approach											
		As of 31/12/2016 As of 30/06/2017											
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>				
	(min EUR, %)												
	Central governments or central banks	0	0	0		0	0	0					
	Regional governments or local authorities	0	0	0		. 0	0	0					
	Public sector entities	0	0	0		. 0	0	0					
	Multilateral Development Banks	0	0	0		. 0	0	0					
	International Organisations	0	0	0		. 0	0	0					
	Institutions	0	0	0		. 0	0	0					
	Corporates	0	0	0		. 0	0	0					
	of which: SME	0	0	0		. 0	0	0					
	Retail	0	0	0		. 0	0	0					
Country of	of which: SME	0	0	0		. 0	0	0					
Counterpart 7	Secured by mortgages on immovable property of which: SME	0	0	0		. 0	0	0					
Counterpart 7	Exposures in default	0	0	0	0		0	0	0				
	Exposures in default  Items associated with particularly high risk	0	0	0	0		0	0	U				
	Covered bonds	0	0	0			0	0					
	Claims on institutions and corporates with a ST credit assessment	0	0	0		. 0	0	, ,					
	Collective investments undertakings (CIU)	0	0	0		. 0	0	0					
	Equity	0	0	0		. 0	0	0					
	Securitisation		Ů	,			Ů	- i					
	Other exposures	0	0	0		0	0	0					
	Standardised Total <sup>2</sup>				0				0				

Original exposure, unilise Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

Total value adjustments and provisions per country of counterparty does not include Securistisation exposures



AUTHORITY	2017 EO Wide Hallspurchey Exercise													
		Credit Risk -	Standardi	sed Approac	h									
	1	Banque Centrale de Compensation (LCH Clearnet)												
		Standardised Approach												
		As of 31/12/2016 As of 30/06/2017												
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>					
	(min EUR, %)													
	Central governments or central banks	0	0	0		0	0	0						
	Regional governments or local authorities	0	0	0		0	0	0						
	Public sector entities	0	0	0		0	0	0						
	Multilateral Development Banks	0	0	0		0	0	0						
	International Organisations	0	0	0		0	0	0						
	Institutions	0	0	0		0	0	0						
	Corporates	0	0	0		0	0	0						
	of which: SME	0	0	0		0	0	0						
	Retail of which: SME	0	0	0		0	0	0						
Country of		0	0	-		-	0	_						
Counterpart 8	Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0						
counterpart o	Exposures in default	0	0	0	0	0	0	0	0					
	Items associated with particularly high risk	0	0	0	U	0	0	0	U					
	Covered bonds	0	0	0		0	0	0						
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0						
	Collective investments undertakings (CIU)	0	"	0		0	0	0						
	Equity	0	0	0		0	0	0						
	Securitisation	,	-	,				, ·						
	Other exposures	0	0	0		0	0	0						
	Standardised Total <sup>2</sup>				0				0					

Display Exposure until Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

		Standardised Approach											
			As of 31/12/2016 As of 30/06/2017										
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>				
	(min EUR, %)												
	Central governments or central banks	0	0	0		0	0	0					
	Regional governments or local authorities	0	0	0		0	0	0					
	Public sector entities	0	0	0		0	0	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations	0	0	0		0	0	0					
	Institutions	0	0	0		0	0	0					
	Corporates of which: SME	0	0	0		0	0	0					
	of which: SME Retail	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	_					
Country of	Secured by mortgages on immovable property	0	0	0		0	0	0					
Counterpart 9	of which: SME	0	0	0		0	0	0					
counter part 3	Exposures in default	0	0	0	0	0	0	0	0				
	Items associated with particularly high risk	0	0	0		0	0	0	-				
	Covered honds	0	0	0		0	ı ö	0					
	Claims on institutions and corporates with a ST credit assessment	o o	0	0		0	ő	o o					
	Collective investments undertakings (CIU)	0	0	0		0	0	0					
	Equity	ŏ	ŏ	ő		Ö	ŏ	ő					
	Securitisation					-							
	Other exposures	0	0	0		0	0	0					
	Standardised Total <sup>2</sup>				0				0				

Total value adjustments and pro	visions per country of counterparty does not include Securistisation exposures												
		Standardised Approach											
		As of 31/12/2016 As of 30/06/2017											
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>				
	(min EUR, %)												
	Central governments or central banks	0	0	0		0	0	0					
	Regional governments or local authorities	0	0	0		0	0	0					
	Public sector entities	0	0	0		0	0	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations Institutions	0	0	0		0	0	0					
	Corporates	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
	Retail	ı ,	ů	0		0	0	0					
Country of	of which: SME	ň	ő	0		0	0	0					
Country of	Secured by mortgages on immovable property	o o	ő	ő		0	ő	ő					
Counterpart 10	of which: SME	0	0	ō		0	0	0					
	Exposures in default	ō	ō	ō	0	0	0	0	0				
	Items associated with particularly high risk	0	0	0		0	0	0					
	Covered bonds	0	0	0		0	0	0					
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0					
1	Collective investments undertakings (CIU)	0	0	0		0	0	0					
1	Equity	0	0	0		0	0	0					
1	Securitisation												
1	Other exposures	0	0	0		0	0	0					
1	Standardised Total <sup>2</sup>				0				0				



### Credit Risk - IRB Approach

		IRB Approach											
		As of 31/12/2016						As of 30/06/2017					
		Original Exposure  Of which: defaulted		Exposure		Risk exposure amount		Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>			Value adjustments
	(min EUR, %)				Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	and provisions	
	Central banks and central governments	0	derdalted	0	0	deradited	0	0	derdance	0	0	deradited	0
	Institutions	0		0	0		0	0		0	0		0
	Corporates	0		0	0		0	0		0	0		0
	Corporates - Of Which: Specialised Lending	0		0	0		0	0		0	0		0
	Corporates - Of Which: SME	0		0	0		0	0		0	0		0
	Retail	0		0	0		0	0		0	0		0
	Retail - Secured on real estate property	0		0	0		0	0		0	0		0
	Retail - Secured on real estate property - Of Which: SME	0		0	0		0	0		0	0		0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0		0	0		0	0		0	0		0
	Retail - Qualifying Revolving	0		0	0		0	0		0	0		0
	Retail - Other Retail	0		0	0		0	0		0	0		0
	Retail - Other Retail - Of Which: SME	0		0	0		0	0		0	0		0
	Retail - Other Retail - Of Which: non-SME	0		0	0		0	0		0	0		0
	Equity				0			_			0		
	Securitisation Other per gradition lighting accepts	0		0	0		0	0		0	0		0
	Other non credit-obligation assets				0						0		
	IRB Total				0						0		

<sup>(</sup>II) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).