

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.



2016 EU-wide Transparency Exercise Capital

		(min EUR, %)	As of 31/12/2015	As of 30/06/2016	COREP CODE	REGULATION
	А	OWN FUNDS	161	178	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)	161	178	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	99	117	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) 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 (i) 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	-4	-3	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-47	-50	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) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(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	-46	-45	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)	161	178	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	577	397	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)	27.88%	44.74%	CA3 (1)	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	27.88%	44.74%	CA3 (3)	-
	С.3	TOTAL CAPITAL RATIO (transitional period)	27.88%	44.74%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	161	178	[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)]	-
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	27.88%	44.74%	[D.1]/[B-B.1]	
		I on the formulae stated in column "COREP CODE"			ı	

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



Risk exposure amounts

(mln EUR)	as of 31/12/2015	as of 30/06/2016
Risk exposure amounts for credit risk	86	39
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	86	39
Risk exposure amount for position, foreign exchange and commodities (Market risk)	210	105
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	0	0
Risk exposure amount for Credit Valuation Adjustment	0	0
Risk exposure amount for operational risk	282	253
Other risk exposure amounts	0	0
Total Risk Exposure Amount	577	397

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



2016 EU-wide Transparency Exercise Market Risk

	9	SA .					IM										IM					
	As of 31/12/2015	As of 30/06/2016		As of 31/12/2015								As of 30/06/2016										
		EXPOSURE EXPOSURE AMOUNT	VaR (Memoran	ndum item)	STRESSED VaR (M item)		MIGRATI	MENTAL LT AND ION RISK CHARGE		RICE RISKS CHARGE FOR			VaR (Memoran	dum item)	STRESSED VaR (Milem)	lemorandum	INCREM DEFAUI MIGRATI CAPITAL	LT AND ON RISK		PRICE RISKS CHARGE FOR		
(min EUR)			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	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)			LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
d Debt Instruments	210	105	0	0	0	0							0	0	0	0						
vhich: General risk	210	105	0	0	0	0							0	0	0	0						
which: Specific risk	0	0	0	0	0	0							0	0	0	0						
es	0	0	0	0	0	0							0	0	0	0						
which: General risk	0	0	0	0	0	0							0	0	0	0						
which: Specific risk	0	0	0	0	0	0							0	0	0	0						
n exchange risk	0	0	0	0	0	0							0	0	0	0						
nodities risk	210	105	U .	0	, .	0	•	_			_		0	0	0	0	0	0		•	0	



Credit Risk - Standardised Approach

					Standardise	d Approach			
			As of 31,	/12/2015			As of 30	/06/2016	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(min EUR, %) Central governments or central banks	9,966	9,966			44.600	44.600		
İ	Regional governments or local authorities		9,966	0		11,683	11,683	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	606	29	6		85	34	7	
	Corporates	70	70	80		23	23	33	
	of which: SME	,,,	,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	ů ů	0	ő		0	ő	0	
Corisolidated data	of which: SME	0	0	ő		0	0	0	
	Exposures in default	0	0	0	0	0	ő	0	0
	Items associated with particularly high risk	0	0	0	-	0	0	0	-
	Covered bonds	ō	ō	ō		ō	ō	ō	
	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	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total	10,642	10,065	86	0	11,791	11,739	39	0

[|] Standardised Fotal | 10,642 | 10,065 | 8 | | 10,642 | 10,065 | 8 | | 10,642 | 10,065 | 8 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 | 10,065 |

					Standardise	d Approach			
			As of 31	/12/2015			As of 30	/06/2016	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks	9,966	9,966	0		11.682	11.682	0	
	Regional governments or local authorities	9,900	9,900	0		11,002	11,002	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	ő	
	Institutions	132	18	0		73	23	ő	
	Corporates	50	50	50		21	21	31	
	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 ²				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 31/12/2015 As of 30/06/201							2016	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(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 2	Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0		
Counterpart 2	or which: SME Exposures in default	0	0	0	0	U	0	0	0	
	Items associated with particularly high risk	0	0	0	U	0	0	0	U	
	Covered bonds		0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	١ ،	0	l ő		0	0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0	0		
	Equity	0	0	l ő		0	0	0		
	Securitisation		Ů	Ů			Ů			
	Other exposures	0	0	0		0	0	0		
	Standardised Total ²				0				0	

					Standardise	d Approach			
			As of 31	/12/2015	As of 30/06/2016				
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min EUR, %) Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	,		0	0	0	
	Public sector entities	0	0	ı ö		0	0	0	
	Multilateral Development Banks	0	0	ň		0	0	0	
	International Organisations	0	ı ö	ı ö		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	ō	ō		ō	ō	ō	
	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								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				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

		Banque Centrale de Compensation (ECH Clearnet)										
					Standardise	d Approach						
			As of 31,	12/2015			As of 30	/06/2016				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(min EUR, %) Central governments or central banks		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	ő	0				
	Retail	0	0	0		0	0	0				
Country of	of which: SME	ō	ō	ō		ō	ō	ō				
	Secured by mortgages on immovable property	0	0	0		0	0	0				
Counterpart 4	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 ²				0				0			

[[]SERREFICIOS IG.F]

***Original exposure, unifixe 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	/12/2015		As of 30/06/2016				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments 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	0	0	0		0	0	0		
Country of	of which: SME	0	0	0		0	0	0		
ounterpart 5	Secured by mortgages on immovable property	0	0	0		0	0	0		
ounterpart 3	of which: SME Exposures in default	0	0	0	0	0	0	0	0	
	Exposures in default Items associated with particularly high risk	0	_	-	0	U	_	-		
	Covered honds	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	ů	0		0	0	, o		
	Securitisation		L ů				L ů	, i		
	Other exposures	0	0	0		0	0	0		
	Standardised Total ²			, i	0					

					Standardise	d Approach			
			As of 31,	12/2015			As of 30	/06/2016	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(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 Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 6	of which: SME	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)	١	0	0		0	0	0	
	Equity	ľ	0	0		0	0	0	
	Securitisation	,	, and	,			Ů		
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²	_		_	0	-			0

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

					Standardise	ed Approach			
		As of 31/12/2015 As of 30/06/2016							
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Public sector entities 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	ı ö	0	
Causharas	of which: SME	0	0	0		0	0	0	
Country of	Secured by mortgages on immovable property	0	0	ō		0	0	0	
Counterpart 7	of which: SME	0	ō	ō		0	ō	ō	
•	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 ²				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



Credit Risk - Standardised Approach

	t	Banque Centrale de Compensation (LCH Clearnet)											
		Standardised Approach											
			/12/2015		As of 30/06/2016								
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
	(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					
		U	U	0		U	0	U					
	Corporates of which: SME	0	0	0		0	0	0					
	Retail	0	0	0		0	0	0					
C	of which: SME	0	0	0		0	0	0					
Country of	Secured by mortgages on immovable property	0	0	0		0	0	0					
Counterpart 8	of which: SME	0	0	ő		0	0	0					
	Exposures in default	o o	0	ő	0	0	ı ŏ	0	0				
	Items associated with particularly high risk	0	0	0	Ů	0	ı ö	0					
	Covered honds	0	0	ő		0	ő	0					
	Claims on institutions and corporates with a ST credit assessment	ŏ	ő	ő		o o	ŏ	l ŏ					
	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 ²				0				0				

⁽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

			Standardised Approach										
			As of 31	/12/2015		As of 30/06/2016							
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²				
	(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 9	Secured by mortgages on immovable property	0	0	0		0	0	0					
Lounterpart 9	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 ² sure value, is reported before taking into account any effect due to credit conversion factors or o				0				0				

rotal value adjustments and pro	ovisions per country of counterparty does not include Securistisation exposures											
		Standardised Approach										
		As of 31/12/2015 As of 30/06/2016										
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(min EUR, %)											
l .	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	U	0	0		0	0	U				
	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	ı ö				
Counterpart 10	of which: SME	o o	0	0		0	0	0				
pare 20	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	ō	ō		0	ō	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 ²				0				0			



Credit Risk - IRB Approach

		IRB Approach												
		As of 31/12/201				015			As of 30/06/2016					
		Original Exposure ¹		Exposure	Risk exposure amount		Value adjustments	Original Exposure ¹		Exposure	Risk exposure amount		Value adjustments	
	(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted	- Value ¹		Of which: defaulted	and provisions	
	Central banks and central governments	0	deradited	0	0	derdared	0	0	derduited	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 non credit-obligation assets	0		0	0		0	0		0	0		0	
					0						0			
	IRB Total				0						0			

⁽³⁾ 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).