

Bank Name	Caixa Central de Crédito Agrícola Mútuo, CRL
LEI Code	529900H2MBEC07BLTB26
Country Code	PT



2018 EU-wide Transparency Exercise Capital

			As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	1,214	1,317	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	1,152	1,240	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	1,086	1,148	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	instruments) Retained earnings	-136	-94	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	22	-7	C 01.00 (r180.c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	322	352	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5		0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
		Funds for general banking risk				
	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	-5	-1	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (i) of CRR Articles 4(13) 36(1) point (i) and 27 of CRD. Articles 4(15) 36(1) point (i) and 27 point (ii)
	A.1.8	(-) Intangible assets (including Goodwill) (-) DTAs that rely on future profitability and do not arise from temporary differences net of	-60	-63	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	essociated DTLs	-5	-6	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	-1	-1	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	-27	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 259 of CRR; Articles 36(1) point (k) (iii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 151(8) of CRR and Articles 36(1) point (k) (iv) 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
	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 	-31	-16	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
OWN FUNDS	A.1.18	(-) Amount exceding the 17.65% threshold	-78	-73	C 01.00 (r510,c010)	Article 48 of CRR
Transitional period	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	0	0	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	63	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 (+/-)	1	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 (+/-)	63	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 (rS30,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 Ter 1 Capital components and deductions	27	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	-27	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)	1,152	1,240	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	62	77	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	86	77	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,c101) - C 01.00 (r950,c10) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	-24	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	9,008	8,909	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	29	95	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	12.79%	13.92%	CA3 (1)	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	12.79%	13.92%	CA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	13.48%	14.79%	CA3 (5)	<u> </u>
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	1,115	1,240	[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)]	Ť
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	12.42%	14.07%	[D.1]/[B-B.1]	•
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c040)	
				ı	l	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eliable from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratio spublished by the participating banks e.g. in their Pillar 3 disclosure



Leverage ratio

	(min EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	1,152	1,240	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	1,115	1,240	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	16,978	17,456	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	16,938	17,456	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.8%	7.1%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	6.6%	7.1%	C 47.00 (r330,c010)	



Risk exposure amounts

(mln EUR)	As of 31/12/2017	as of 30/06/2018
Risk exposure amounts for credit risk	7,869	7,727
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	7,869	7,727
Risk exposure amount for position, foreign exchange and commodities (Market risk)	37	33
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	0	0
Risk exposure amount for Credit Valuation Adjustment	2	49
Risk exposure amount for operational risk	1,100	1,100
Other risk exposure amounts	0	0
Total Risk Exposure Amount	9,008	8,909

 $^{^{\}left(1\right)}$ May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



D&I

Caixa Central de Crédito Agrícola Mútuo, CRL

	As of 31/12/2017	As of 30/06/2018
(min EUR)		
Interest income	406	203
Of which debt securities income	153	66
Of which loans and advances income	253	127
Interest expenses	118	50
(Of which deposits expenses)	19	7
(Of which debt securities issued expenses)	1	0
(Expenses on share capital repayable on demand)	0	0
Dividend income	1	1
Net Fee and commission income	145	67
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	74	15
Gains or (-) losses on financial assets and liabilities held for trading, net	0	0
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	0	1
Gains or (-) losses from hedge accounting, net	0	-2
Exchange differences [gain or (-) loss], net	1	1
Net other operating income /(expenses)	23	5
TOTAL OPERATING INCOME, NET	534	240
(Administrative expenses)	297	146
(Depreciation)	23	11
Modification gains or (-) losses, net	n.a.	0
(Provisions or (-) reversal of provisions)	-6	-1
(Commitments and guarantees given)	-6	-2
(Other provisions)	0	1
Of which pending legal issues and tax litigation ¹	0	
Of which restructuring ¹	0	
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	3	0
(Financial assets at fair value through other comprehensive income)	n.a.	0
(Financial assets at amortised cost)	n.a.	0
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	11	4
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	9	7
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	-3	-3
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	211	82
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	151	62
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	151	62
Of which attributable to owners of the parent	151	62

(1) Information available only as of end of the year

⁽²⁾ For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Market Risk

											-											
	SA					IM										IM						
	As of 31/12/2017	As of 30/06/2018				As of 31/1	2/2017						As of 30/06/2018									
	TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUN		VaR (Memoran	ndum item)	STRESSED VaR	(Memorandum item)	AND MIC	NTAL DEFAULT GRATION RISK 'AL CHARGE		RICE RISKS HARGE FOR			VaR (Memora	andum item)	STRESSED VaR (M	Memorandum item)	DEFAU MIGRAT	MENTAL ILT AND ION RISK . CHARGE		RICE RISKS (CHARGE FOR (
		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 (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURI	E 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 (SVaRt 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE		12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
(min EUR) Traded Debt Instruments	0	0	0	0	0	0			_				0	0	0	0			_			
Of which: General risk	0	ľ	0	0	0	0							ľ	0	0	0						
Of which: Specific risk	0	ō	0	ō	ō	0							o o	0	ō	0						
Equities	Ö	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						i e
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						i e
Foreign exchange risk	37	33	0	0	0	0							0	0	0	0						
Commodities risk Total	37	33	0	0	0	U			0				U	U	U	0			0		_	
Total	37	33	. 0	1 0	. 0	0	. 0	1 0	U	0	. 0	. 0	. 0	. 0	. 0	0	1 0	0	U	0	U	. 0



Credit Risk - Standardised Approach

Caixa Central de Crédito Agrícola Mútuo, CRL

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		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	5,911	5,911	6		6,132	6,128	6	
	Regional governments or local authorities	379	367	73		446	430	86	
	Public sector entities	53	51	51		37	34	33	
	Multilateral Development Banks	1	1	0		1	1	0	
	International Organisations Institutions	0		0		. 0	0	0	
		88	87	23		68	84	17	
	Corporates of which: SME	2,712	2,345	2,279		2,306	2,016	1,962	
		2.362	2.047	1.985		2.187	1.917	1.862	
	Retail	3.696	3.005	2.151		3.865	3.185	1.946	
	of which: SME	58	85	24		2,454	2,023	1,093	
onsolidated data	Secured by mortgages on immovable property	3.191	3.127	1.173		3.176	3.135	1.107	
	of which: SME	140	137	64		716	695	236	
	Exposures in default	863	399	457	464	1.227	610	700	583
	Items associated with particularly high risk	19	18	28		19	19	28	
	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)	17	17	17		125	123	123	
	Equity	105	101	227		117	117	264	
	Securitisation Other exposures	0 2.134	1,659	0		0	0 1.703	0 1.454	
				1.383		2.247			

(1) 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)

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		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	0.000				0.101			
	Regional governments or local authorities	3,230	3,230 367	6		3,486	3,484	6	
	Regional governments or local authorities Public sector entities	379 53	367 51	73 51		446 37	430 34	86 33	
	Multilateral Development Banks	53	51	51		3/	34		
		1 0	1	0		1	1	0	
	International Organisations Institutions		82	U			77	0	
	Corporates	83 2.682	2.315	21 2.253		61 2.292	2,002	12 1.948	
	of which: SME	2,682							
	OI WINCH: SMC	2.332 3.634	2.018 2.960	1.959 2.118		2.173 3.814	1.903 3.141	1.848 1.913	
	of which: SME	3,034	2,960	2,116		2,443	2.012	1,913	
PORTUGAL	Secured by mortgages on immovable property	3.056	2,994	1.127		2.443 3.040	3.000	1.085	
PURTUGAL	of which: SMF	3,036	2,994	1,127		3,040 715	5,000	236	
	Exposures in default	140 858	137 395	64 454	463	1,221	607	23b 697	580
	Items associated with particularly high risk	19	18	28	403	1,221	19	28	580
	Covered bonds	19	100	20		19	19	0	
	Claims on institutions and corporates with a ST credit assessment	0		0		0	0	0	
	Collective investments undertakings (CIU)	8	8	8		115	113	113	
	Equity	92	88	214		105	105	251	
	Securitisation	92	00	214		103	103	231	
	Other exposures	2.134	1.659	1.383		2.247	1,703	1.454	
	Standardised Total ²	2,231	1,035	1,303	1,120	£,£ 1/	1,703	1,151	1.214

10 circuit accounts, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk reflectation techniques (e.g., substitution effects).
7° Cotal value adulturents and provisions or country of construentery excludes those for securitation excourse, adultion adultation adultation accounts adultion adultation and the construction of the constructi

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		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	2,330	2,330	0		1,892	1,890	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
		0	0	0		0	0	0	
	Multilateral Development Banks	0		0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	5	5	5		0	0	0	
	of which: SME	5	5	5		0	0	0	
	Retail	0	0	0		5	5	4	
	of which: SME	0	0	0		5	5	4	
ITALY	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 onue value is reported before taking into account any effect due to credit conversion factors or credit risk				0				1

O Chiginal exposure, unible. Exposure value, is reported before bising into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

O Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		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	0	0	0		0	0	0	
Counterpart 3	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

¹⁰ Chiginal 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).
(2) Total value adjustments and crovisions oer country of countercarty excludes those for securistication excourses, additional valuation adjustments (AVAs) and other own funds reductions related to the exocurses, but includes ceneral credit risk adjustments



Credit Risk - Standardised Approach

Caixa Central de Crédito Agrícola Mútuo, CRL

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustment 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 Retail	0	0	0		0	0	0	
		0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
Counterpart 4	Secured by mortgages on immovable property of which: SME	0		U		U	0	0	
Counterpart	Exposures in default	0	0	0	0	U	0	0	0
	Exposures in default Items associated with particularly high risk	0	0	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	
	Securitisation	0		U		0	U	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				

Total sub-adjustments and provisions per country of counterparty excludes those for securitistication exposures, additional valuation adjustments (AWAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for securitistication exposures, additional valuation adjustments (AWAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		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	
	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	o o	0		o o	o o	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 5	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) Equity	0	0	0		0	0	0	
	Securitisation	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ² revalue is reported before taking into account any effect due to credit conversion factors or credit risk or	Ů		Ů	0				0

** Uniquial exposure, unities exposure value, is reported before saving non account any effect of use of coefficient content on service and exposure value, is reported before saving non account any effect of use of coefficient any effect of use of

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
	(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 and provisions ²
	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	1 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 6	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 6	of which: SME	0	0	0		0	0	0	
	Exposures in default	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) Equity	0	0	0		0	0	0	
	Equity Securitisation	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²	,	,	-			0	-	0

(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).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistication encountry. So conversal credit risk adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustmen 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	0	0	0		0	0	0	
Counterpart 7	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 7	of which: SME Exposures in default	0	0	0		0	0	0	
		0	0	0	0	0	0	0	0
	Items associated with particularly high risk Covered bonds	0		0		Ü	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0		0		0	0	0	
	Equity Securitisation	0	0	0		0	0	0	
	Other exposures		0	0		0	0	0	
	Standardised Total ²	U		U	0	U	U	U	0

¹⁰ Chairul exposure, unlike Exposure value, proceed before taking into account any effect due to credit conversion factors or credit risk mitioation techniques (e.g., substitution effects).

10 Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AWIo) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Caixa Central de Crédito Agrícola Mútuo, CRL

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	/2018	
		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 Retail	0		0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Country of		0	0	0		0	0	0	
Counterpart 8	Secured by mortgages on immovable property of which: SME	0		0		0	0	0	
Counterpart	Exposures in default	0		0	0	0	0	0	0
	Items associated with particularly high risk	0	1 2	U		0		U	U
	Covered bonds	0		0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0			0	0		
	Collective investments undertakings (CIU)	0		"		0	0	"	
	Equity	0				0	0		
	Securitisation		,				0		
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²			-	0			-	0

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).
Or Total value and insufficient exposure control of conversion factors for conversion factors or credit risk mitigation techniques (e.g. substitution effects).

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	2018	
		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
	(min EUR, %) Central governments or central banks	0	0			0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0		0		0	0	0	
	Multilateral Development Banks	0	,	0		0		0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		Ů	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	ō	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 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 re value, is reported before taking into account any effect due to credit conversion factors or credit risk.				0				0

Organic popular, uniform the Exposure value, pre-control control production and account any effect due to control control production values and production and production effects).

Organic appropriate purposes, uniform the Exposure values, pre-control production and account any effect due to control production values and production effects).

Organic appropriate production effects and production effects and production effects and production effects and production effects.

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06	/2018	
	(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 and provisions ²
	Central governments or central banks		0	٥		0	0	0	
	Regional governments or local authorities	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	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 10	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				

(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).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistication encountry. So conversal credit risk adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - IRB Approach

							IRB App	roach					
				As of 31	L/12/2017					As of 30	/06/2018		
		Original	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	and provisions
	Central banks and central governments	0	derdanca	0	0	derdance	0	0	derdared	0	0	derdanca	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 Securitisation	0			0		0	0		0	0		
	Other non credit-obligation assets	U		U	0		0	U		U	0		-
	IRB Total				0						0		

⁽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).



Sovereign Exposure

Caixa Central de Crédito Agrícola Mútuo, CRL

(min EUR)									As of 31/	12/2017								
				Memo: break	down by acco	ounting portfo	olio											
Country / Region	Financial as	of which:	Amount of which: debt	Held for trading ¹	of which: Loans and	of which: Debt	Designated at fair value through profit or loss ²	of which: Loans and	of which: Debt	Available-for- sale ³	of which: Loans and	of which: Debt	Loans and Receivables ⁴	of which: Loans and	of which: Debt	Held-to- maturity investments	of which: Loans and	of which: Debt
		advances	securities		advances	securities		advances	securities		advances	securities		advances	securities		advances	securities
TOTAL - ALL COUNTRIES	5,828.2	347.1	5,481.2	22.8	0.0	22.8	0.0	0.0	0.0	5,481.1	0.0	5,481.1	347.1	347.1	0.0	0.0	0.0	0.0
Austria	0.0	0.0	0.0													•		
Belgium	0.0	0.0	0.0															
Bulgaria	0.0	0.0	0.0															
Croatia Cyprus	0.0	0.0	0.0															
Czech Republic	0.0	0.0	0.0															
Denmark	0.0	0.0	0.0															
Estonia	0.0	0.0	0.0															
Finland	0.0	0.0	0.0															
France	12.6	0.0	12.6															
Germany	0.0	0.0	0.0															
Greece	0.0	0.0	0.0															
Hungary Ireland	0.0 0.0	0.0	0.0															
Ireland Italy	2,229.4	0.0	2,229.4															
Latvia	2,229.4	0.0	0,0															
Lithuania	0.0	0.0	0.0															
Luxembourg	0.0	0.0	0.0															
Malta	0.0	0.0	0.0															
Netherlands	0.0	0.0	0.0															
Poland	0.0	0.0	0.0															
Portugal	3,247.3	347.1	2,900.3															
Romania	0.0	0.0	0.0															
Slovakia	0.0	0.0	0.0															
Slovenia Spain	0.0 338.9	0.0	0.0 338.9															
Sweden	0.0	0.0	0.0															
United Kingdom	0.0	0.0	0.0															
Iceland	0.0	0.0	0.0															
Liechtenstein	0.0	0.0	0.0															
Norway	0.0	0.0	0.0															
Switzerland	0.0	0.0	0.0															
Australia	0.0	0.0	0.0															
Canada	0.0	0.0	0.0															
China Hong Kong	0.0 0.0	0.0	0.0															
Japan	0.0	0.0	0.0															
U.S.	0.0	0.0	0.0															
Other advanced economies non EEA	0.0	0.0	0.0															
Other Central and eastern Europe countries non EEA	0.0	0.0	0.0															
Middle East	0.0	0.0	0.0															
Latin America and the Caribbean	0.0	0.0	0.0															
Africa	0.0	0.0	0.0															
Others	0.0	0.0	0.0															
Note:																		

Note:
Information disclosed in this template is sourced from FINREP templates F 20 and F 04.
The information reported covers all exposures to "General governments" as defined in paragraph 41 (b) of Annex V of ITS on Supervisory reporting: "central governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

Regions:

Reailans:
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
Other CEE non EEA: Albania. Bornia and Herezoovira. P.IX Macedonia. Morteneon. Serbia and Turker.
Middle East: Befarin, Dibloot, Brain, Dislora, Colombia, Costa Nata, Dominica, Other Common, Otario, San Advanced, Casta Nata, Dominica, Common, Otario, San Advanced, Estados, Grenarda, Caustemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peu, S. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Artigua And Barbuda, Anuba, Bahamas, Barbados, Oynan Islands, Cub, Proreh Caiman, Guadebeupa, Peurinapa, Purinapa, Purinapa, Purinapa, Purinapa, Purinapa, San Taime Artifica, San Barbelleway, Urus Anders, San Barbeleway, Urus Anders, San Barbelleway, Urus Anders, San Taime Artifica, San Guadebeupa, Purinapa, Puri

⁽¹⁾ Includes "Trading financial assets" portfolio for banks reporting under GAAP

⁽²⁾ Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

⁽³⁾ Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

⁽⁴⁾ Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP



		ments exposures by country of t a Central de Crédito Agricola Mútud												
							As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-halance el	heet exposures	
												On-balance si	leet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
			Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)											
			positions)			of which floored courts of						Nominal	Provisions	
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [Austria													
[3Y - 5Y [[5Y - 10Y [Austria													
[10Y - more														
Total [0 - 3M [
[1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Belgium													
Total 0 - 3M 3M - 1Y														
[1Y - 2Y [Bulgaria													
13Y - 5Y 15Y - 10Y 10Y - more														
\(\text{Total} \) \(\text{Total} \)														
[1Y - 2Y [
13Y - 5Y 15Y - 10Y 10Y - more Total	Cyprus													
Total														
[0 - 3M [3M - 1Y [[1Y - 2Y [
[2Y - 3Y [3Y - 5Y 5Y - 10Y [Czech Republic													
[10Y - more Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [
1 2Y - 3Y I 13Y - 5Y I	Denmark													
[10Y - more Total [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y														
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Estonia													
131 - 31 157 - 107 1107 - more														
Total	l													



	Caix	a Central de Crédito Agricola Mútuo	. CRI				As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off bala	nce sheet	1
	(min Eory)											Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Finland													
[0 - 3M [France													
110Y - more Total [0 - 3M [3M - 1Y]	Germany													
10-13M 10-13M 13M - 11Y 13Y - 12Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Croatia													
[0 - 3M [Greece													
Total [0 - 3M	Hungary													
10Y - more	Ireland													



	Caix	ra Central de Crédito Agricola Mútuc	o, CRI				As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sl	neet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	heet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			
									ı		ı			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short											exposure amount
			positions)	of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
		0	0					<u> </u>						
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y		199 224	199 224 608	0	104 0 0	95 0 12	0 224 596	0	0	0	0	0	0	
[3Y - 5Y [5Y - 10Y [10Y - more	Italy	608 10 677 173	10 677 173	0 0 0	10 10 0	0 365 0	0 301 173	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	
Total f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f		1,892	1,892	0	124	472	1,295	0	0	0	0	0	0	0
1 17 - 27 1 1 27 - 37 1 137 - 57 1 157 - 107 1	Latvia													
[10Y - more Total [0 - 3M [[3M - 1Y [
[3M - 1Y [Lithuania													
[5Y - 10Y [[10Y - more Total														
[0 - 3M [3M - 1Y 1Y - 2Y														
[2Y - 3Y [Luxembourg													
Total [0 - 3M [[3M - 1Y [
1 1Y - 2Y I I 2Y - 3Y I I 3Y - 5Y I	Malta													
[0 - 3M [
[2Y - 3Y [Netherlands													
Total														
[2Y - 3Y [[3Y - 5Y]	Poland													
110Y - more Total														



	Caix	a Central de Crédito Agricola Mútud	o, CRI				As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Portugal	472 141 84 432 399 1,432 963 3,921	472 141 84 432 399 1,432 963 3,921	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 30	0 129 1 42 157 9 12	472 11 83 390 242 1,422 921 3,542	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 4 0 0 0 2 28	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	121
Total	Romania	9,511	3/224	J	30	333	5,512	J		ū	·	3.0	Ţ.	***
[0 - 3M [Slovakia													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y	Slovenia													
TOY - more	Spain	0 0 74 256 35 171 217 754	0 0 74 256 35 171 217	0 0 0 0 0	0 0 0 0 0 0 0 14	0 0 0 0 0	0 0 74 256 35 171 203 740	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
To - 3M To - 3M T 3M - 1Y T 2Y T 2Y - 3Y T 2Y - 3Y T 3Y - 5Y T 3Y - 10Y T 5Y - 10Y	Sweden	739	734	J.	179		.40	J		3	v			3
To - 3M	United Kingdom													



		ra Central de Crédito Agricola Mútud												
	Const						As of 30/06/2018							
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	neet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
			Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)											
			positionsy	of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [
[1Y - 2Y [Iceland													
[17 - 37														
Total T 0 - 3M T 3M - 1Y T 1Y - 2Y T 2Y - 3Y														
[1Y - 2Y [Liechtenstein													
[5Y - 10Y [10Y - more														
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [
12Y - 3Y I	Norway													
[5Y - 10Y [[10Y - more Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [
1 2Y - 3Y I	Australia													
[0 - 3M [3M - 1Y 1Y - 2Y 2Y - 3Y														
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Canada													
Total [0 - 3M [3M - 1Y [1Y - 2Y														
1 2Y - 3Y I 13Y - 5Y I 15Y - 10Y I	Hong Kong													
[10Y - more Total														
[0 - 3M [
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Japan													
f10Y - more Total														



	Caixa Central de Crédito Agricola Mútuo. CRI As of 30/06/2018													
	Direct exposures													
(min EUR) On balance sheet									Deriva	tives		Off bala	nce sheet	
	(min Eoky								Off-balance sheet exposures					
								Derivatives with positive fair value		Derivatives with negative fair value				
											Blabanalaband			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [U.S.													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	China													
Total [0 - 3M	Switzerland													
[0 - 3M [13M - 1Y [11 - 2Y [12 - 3Y [13 - 5Y [13 - 5Y [15Y - 10Y [10Y - more]]	Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
Total [0 - 3M	Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

		Caix	a Central de Crédito Agricola Mútu	o. CRI												
	As of 30/06/2018															
							Dire	ct exposures								
(min EUR) On balance sheet										Derivatives Off balance sheet						
	, , , , , , , , , , , , , , , , , , ,							Derivatives with po	sitive fair value	Derivatives with negative fair value		Off-balance si	neet exposures			
		Country / Region	on Total gross carrying amount of non- derivative financial assets	Total carrying amount of											Risk weighted exposure amount	
Residual Maturity	ual Maturity			Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
1 2 13	0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [1Y - 10Y [0Y - more Total	Africa														
[3 [3 [2 [3	0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [Others	0 0 0 0	0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0		
[10	Y - 10Y ľ 0Y - more Total		0 0	0	0	0	0	0	0 0	0	0 0	0	0 0	0 0	0	

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures records cover on in-exposures to certain, records dozen or in-exposures to certain consources to certain, records and season severeign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(3) The exposures records cover on in-exposures to certain, records and season severeign exposures of the "Financial assests held for fading" confolio after offsetiment de cash short oxidions have the same institution.

(4) The exposures recorded noting the construction of the continuous control in control to control to

(5) Residual countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not not recovered and Turkey.

Other CEF one TEAL Albania, Bossia and Herzeoprina, PTR Mecadonia, Mortenegro, Serbia and Turkey.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan, Kurwalt. Lebanon. Libra. Ornan. Catas: Saud Arabia. Sudian. Swia. United Arab Emirates and Yemen.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan, Kurwalt. Lebanon. Libra. Ornan. Catas: Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libra. Ornan. Catas: Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libra. Ornan. Catas: Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libra. Ornan. Catas: Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libra. Ornan. Catas: Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libra. Ornan. Catas: Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libra. Ornan. Catas: Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libra. Ornan. Catas: Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libra. Ornan. Catas: Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Libra. Natural Arabia. Sudian. Swia. Libra. Saud Arabia. Swia. Libra. Swia.



Performing and non-performing exposures

	As of 31/12/2017							As of 30/06/2018								
	Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial		Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial			
	Of which performing but past due >30		Of which non-performing ¹		On performing exposures ²	On non- performing	guarantees received on non- performing exposures		Of which performing but past due >30			On performing exposures ²	On non- performing	guarantees received on non- performing exposures		
(min EUR)		days and <=90 days		Of which: defaulted	exposures	exposures ³			days and <=90 days		Of which: defaulted	- exposures	exposures ³			
Debt securities (including at amortised cost and fair value)	6,007	0	10	0	2	0	0	5,912	0	5	0	5	0	0		
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
General governments	5,481	0	0	0	0	0	0	5,546	0	0	0	4	0	0		
Credit institutions	100	0	0	0	0	0	0	0	0	0	0	0	0	0		
Other financial corporations	71	0	0	0	0	0	0	53	0	0	0	0	0	0		
Non-financial corporations	355	0	10	0	2	0	0	314	0	5	0	1	0	0		
Loans and advances(including at amortised cost and fair value)	9,464	37	1,441	681	111	539	846	9,877	49	1,323	679	70	584	701		
Central banks	291	0	0	0	0	0	0	471	0	0	0	0	0	0		
General governments	347	0	0	0	0	0	0	368	0	0	0	0	0	0		
Credit institutions	87	0	0	0	0	0	0	75	0	0	0	0	0	0		
Other financial corporations	124	0	33	27	2	22	7	118	0	6	6	1	3	0		
Non-financial corporations	4,905	14	1,060	445	79	384	635	5,100	20	998	470	53	428	545		
of which: small and medium-sized enterprises at amortised cost	4,799	14	1,029	430	79	361	627	4,949	20	971	455	52	404	542		
Households	3,710	23	349	209	30	132	204	3,745	28	319	203	16	153	157		
DEBT INSTRUMENTS other than HFT	15,471	37	1,451	681	113	539	846	15,790	49	1,328	679	75	584	701		
OFF-BALANCE SHEET EXPOSURES	4,238		68	0	7	13	54	4,186		76	9	6	11	63		

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

⁽²⁾ Institutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

⁽¹⁾ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 for Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention of fib-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

			As of 31/12/2017				As of 30/06/2018								
	Gross carrying amount of exposures with forbearance measures				Collateral and financial	Gross carrying amo		Accumulated impairme changes in fair value d provisions for exposur measures ²	ue to credit risk and	Collateral and financial					
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on exposures with forbearance measures					
(min EUR) Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0					
Central banks	0	0	0	0	0	0	0	•		0					
		-	U	U	_	U	U	0	0	U					
General governments	0	0	0	0	0	0	0	0	0	0					
Credit institutions	0	0	0	0	0	0	0	0	0	0					
Other financial corporations	0	0	0	0	0	0	0	0	0	0					
Non-financial corporations	0	0	0	0	0	0	0	0	0	0					
Loans and advances (including at amortised cost and fair value)	1,253	860	303	279	564	1,248	807	340	318	873					
Central banks	0	0	0	0	0	0	0	0	0	0					
General governments	3	0	0	0	0	3	0	0	0	1					
Credit institutions	6	0	0	0	0	7	0	0	0	0					
Other financial corporations	38	19	14	13	5	15	0	0	0	15					
Non-financial corporations	943	680	239	220	449	964	656	277	260	675					
of which: small and medium-sized enterprises at amortised cost	919	656	223	203	443	941	638	260	244	669					
Households	264	162	50	46	109	259	151	62	58	182					
DEBT INSTRUMENTS other than HFT	1,253	860	303	279	564	1,248	807	340	318	873					
Loan commitments given	0	0	0	0	0	24	11	1	1	23					

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

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