Template C: Top 10 exposures to Central C	Counterparties (CCP) (weekly)	ENTS	Version: May	2016															
Firm name IICW 9017 As of date IICW 9999	Firm name (CW 9077																		
Version number IICW R656 Firm LEI IICW 9224	Counterparty Information	(USD/Local Curr	rency)	* Sorted in first week of the calendar month by <i>Derivatives PE</i> + Other Product Exp Clearing Acc		delines, Section B.3.3)	Derivatives Exposures on Clearing Account Other Pr	roduct Exposures on Clearing Account	Clearing Account Exposures Contracts with Positive MTM	Derivatives Products Breakdown Contracts with Negative MTM	Total Gross Notional		Derivatives	Non-Clearing SFT PE	Account Exposures STMP Lending	Issuer Risk	Other Securities	s Lending/Borrowing MTM: Cash and Securities Received	Secu
ABROW SEQUENTIAL NUMBERRankCCP Group NameIICWN186IICWMT83IICWMM08	C CCP Entity Name	D House or Client account	E F Unique identifier Default Fund Contributions	GHIJContingent DFCCapital Requirement (KCM_i)IM Required ExcessExcess	K L M IM VM Received Max ΔVM Portfolio I MTM	N et Other Clearing Account Exposures	OPQRSrivatives Gross CEDerivatives SA- CCR EADPE (internal measure)Derivatives Gross PayablesSecurities Lending/Borr owing PE	T U V W r Repo/Reverse Repo PE Other Exposures on Clearing Account Credit Commodities	X Y Z\$ AA AB Equity FX Interest Rate Other Credit	AC AD AE AF AG Commodities Equity FX Interest Rate Other	AH AI AJ AK AL Credit Commodities Equity FX Interest Rate	AMANteOtherDerivatives Notional OTCDerivatives Derivatives Derivatives	AO AP AQ AR vatives Gross CE Derivatives Net CE Derivatives Gross Payables Derivatives Gross Payables Derivatives Gross	AS AT AU Net Securities Lending/Borrowing PE Repo/Reverse Repo PE Total STMP	AVAWAXAYAZSTMP: Open or OvernightLending Lending Credit HedgesEquity MTMFixed In MT	ZBABBBCincomeNotional of CDS BoughtNotional of CDS SoldNet MTM C	BD BE DS Other Non-Clearing Account Exposures Total Cash and Securities Received Of and	BFBGBHwhich: G7 Sovereign Agency MBS and DebtOf which: Highly Rated Corporate and Non-G7 Sovereign DebtOf which: Cash	BI Total Cash and Securities Provided
IICWN186 IICWMT83 IICWMM08	IICWMM09	IICWMM10	IIC1M901 IICWMM11	ICWMM12 IICWMM13 IICWMM14 IICWMM15	IICWMM16 IICWMM17 IICWMM18		/MM20 IICWMM21 IICWMM22 IICWMM23 IICWMM24	IICWMM25 IICWMM26 IICWMM27 IICWMM28	IICWMM29 IICWMM30 IICWMM31 IICWMM32 IICWMM33	IICWMM34 IICWMM35 IICWMM36 IICWMM37 IICWMM38	IICWMM39 IICWMM40 IICWMM41 IICWMM42 IICWMM43				IICWMM53 IICWMM54 IICWMM55 IICWMM56 IICWMM57		IICWMM61 IICWMM62 IICW	/MM63 IICWMM64 IICWMM65	
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All CCPs All CCPs	All CCPs	House	IICWMM78	ICWMM79 IICWMM80 IICWMM81 IICWMM82	IICWMM83 IICWMM84 IICWMM85		/MM87		IICWMM92 IICWMM93 IICWMM94 IICWMM95 IICWMM96				IN09 IICWMN10 IICWMN11 IICWMN12	IICWMN13	IICWMN14 IICWMN15 IICWMN16	5 IICWMN17 IICWMN18 IICWMN19			IICWMN22
All CCPs All CCPs Firm Notes Description of Capital Requirements (K _{CM_i}) (column H):			IICWMN25	ICWMN26 IICWMN27 IICWMN28 IICWMN29	IICWMN30 IICWMN31 IICWMN32	IICWMN33 IICWM	/MN34 IICWMN35	IICWMN36 IICWMN37 IICWMN38	IICWMN39 IICWMN40 IICWMN41 IICWMN42 IICWMN43	IICWMN44 IICWMN45 IICWMN46 IICWMN47 IICWMN48	IICWMN49 IICWMN50 IICWMN51 IICWMN52 IICWMN53	IICWMN54 IICWMN55 IICWM	IN56 IICWMN57 IICWMN58 IICWMN59	IICWMN60	IICWMN61 IICWMN62 IICWMN63	B IICWMN64 IICWMN65 IICWMN66	IICWMN67 IICWMN68		IICWMN69
IICWMN72																			
Description of Portfolio Net MTM (column M): Indicate	ate whether the dirty price or the clean price is reporte	d, and a brief explanation of why.																	
Description of Other Clearing Account Exposures (colu	olumn N): Describe exposures, including any assump	tions and materiality thresholds.																	
IICWMN74 Description of Clearing Account Exposures PE method	odology (columns Q. S. T):																		
Confidence Level	MPOR	calibration period	time grid Collateral	Over- collateralisation Model Number of Monte Carlo scenarios	Other assumptions and materiality th	resholds													
Derivatives PE IICWMN75 Securities IICWMN84 Lending/Borrowing IICWMN84	IICWMN76 IICWMN85		IICWMN78 IICWMN79 IICWMN87 IICWMN88	IICWMN80 IICWMN81 IICWMN82 IICWMN83 ICWMN89 IICWMN90 IICWMN91 IICWMN92															
Repo/Reverse Repo PEIICWMN93Description of Other Exposures on Clearing Account (c	IICWMN94 (column U):	IICWMN95	IICWMN96 IICWMN97	ICWMN98 IICWMN99 IICWMP00 IICWMP01															
IICWMP02																			
Description of Other Derivatives (columns AA, AG, AM)	M):																		
Description of SFT PE methodology (columns AS and A				Over-															
Securities IICWMP04 PE PE	MPOR IICWMP05	calibration period	time grid Collateral IICWMP07 IICWMP08	collateralisationModelCarlo scenariosICWMP09IICWMP10IICWMP11IICWMP12	Other assumptions and materiality th	esnolas													
Repo/Reverse Repo PEIICWMP13Description of Other Non-Clearing Account Exposures	IICWMP14 s (column BD): Describe exposures, including any ass	IICWMP15 umptions and materiality thresholds.	IICWMP16 IICWMP17	ICWMP18 IICWMP19 IICWMP20 IICWMP21															
IICWMP22																			
Other firm notes:																			

	ITM: Cash and Securities Prov	vided	ng Transactions MTM	Перо МТМ		BP	Reverse Repo MTM			learing Account
BJ Of which: G7 Sovereign	BK Of which: Highly Rated	BL	BM	BN Of which: G7 Sovereign	which: G7 Sovereign Of which: Highly Rated		BQ Of which: G7 Sovereign	BR Of which: Highly Rated	BS Cash Provided on Clearing	BT Cash Received on Clearing
and Agency MBS and Debt	Corporate and Non-G7 Sovereign Debt	Of which: Cash		and Agency MBS and Debt	Corporate and Non-G7 Sovereign Debt		and Agency MBS and Debt	Corporate and Non-G7 Sovereign Debt	Account	Account
IICWMM67	IICWMM68	IICWMM69	IICWMM70	IICWMM71	IICWMM72	IICWMM73	IICWMM74	IICWMM75	IICWMM76	IICWMM77
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