

REGULATORY RATIOS

Financial year ended 31 December 2016

1. REGULATORY CAPITAL RATIOS

Solvency capital ratio (in thousands of euros)	dec -15	dec -16
Solvency Capital Requirement		
Tier One Capital	353,436	344,808
Regulatory capital	353,436	344,808
Capital requirement for credit, counterparty, settlement risks	61,580	72,387
Capital requirement for market risk	69,353	61,642
Capital requirement for operational risk	72,613	74,264
Total Capital Requirement for risks	203,546	208,293
Phased-in Common Equity Tier One	12,52%	12,09%
Solvency capital ratio	13,89%	13,24%

Leverage ratio

The fully-loaded leverage ratio amounted to 4.20 % as at 31 December 2016.

2. LIQUIDITY METRICS

Liquidity Coverage Ratio (LCR) - short term liquidity ratio

As at 31 December 2016, the Liquidity Coverage Ratio of Exane Group was 176 % with 300 million euros of liquid assets in market value.

Net Stable Funding Ratio (NSFR) - long term liquidity ratio

As at 31 December 2016, the Net Stable Funding Ratio of Exane Group stood at 92.1 %.

