

<b>LIQUIDITY COVERAGE RATIO DISCLOSURE TEMPLATE - SOLO</b>		
<b>(In Single Currency, Absolute amount)</b>		
	<b>TOTAL UNWEIGHTED <sup>1</sup></b>	<b>TOTAL WEIGHTED <sup>2</sup></b>
	<b>VALUE</b>	<b>VALUE</b>
	<b>(AVERAGE)</b>	<b>(AVERAGE)</b>
<b>STOCK OF HIGH-QUALITY LIQUID ASSETS (HQLA)</b>		
1. TOTAL STOCK OF HQLA		17,681,955,853.24
<b>EXPECTED CASH OUTFLOWS</b>		
2. Deposits, of which:	30,641,012,339.74	15,551,358,516.26
3. Retail Funding	11,365,291,425.00	1,536,164,084.90
4. Wholesale funding of which:	19,275,720,914.74	14,015,194,431.35
5. <i>Operational deposits</i>	158,598,599.43	47,579,579.83
6. <i>Non-operational deposits (all counterparties)</i>	19,117,122,315.31	13,967,614,851.52
7. Unsecured wholesale funding (all counterparties)	9,256,407.93	9,256,407.93
8. Secured funding		-
9. Derivatives contracts, of which:	3,608,676,988.06	3,608,676,988.06
10. <i>Outflows related to derivatives exposures (net)</i>	3,608,676,988.06	3,608,676,988.06
11. <i>Outflows related to collateral requirements</i>	-	-
12. Structured financing instruments	-	-
13. Committed business facilities (all counterparties)	-	-
14. Other contractual obligations within a 30-day period	-	-
15. Other contingent funding obligations	-	-
16. TOTAL EXPECTED CASH OUTFLOWS		19,169,291,912.25
<b>EXPECTED CASH INFLOWS</b>		
17. Secured lending	242,816,208.15	7,392,446.05
18. Fully performing exposures (all counterparties)	153,317,918.93	76,658,959.47
19. Other cash inflows	6,312,153,722.77	6,312,153,722.77
20. TOTAL EXPECTED CASH INFLOWS	6,708,287,849.85	6,396,205,128.28
Total Adjusted Value <sup>3</sup>		
21. TOTAL STOCK OF HQLA		17,681,955,853.24
22. TOTAL EXPECTED NET CASH OUTFLOWS		12,773,086,783.97
23. LIQUIDITY COVERAGE RATIO (%)		138.43%

<sup>1</sup> Unweighted values must be calculated as outstanding balances maturing or callable within 30 days (for inflows and outflows)

<sup>2</sup> Weighted values must be calculated after the application of respective haircuts (for HQLA) or inflows and outflow rates (for inflows and outflows)

<sup>3</sup> Adjusted values must be calculated after the application of both: (i) haircuts (for Total HQLA) and inflows and outflow rates (for Total Net Cash Outflows); and (ii) applicable cap and ceiling (i.e. cap on Level 2 assets for HQLA and ceiling on inflows)