

<b>LIQUIDITY COVERAGE RATIO DISCLOSURE TEMPLATE - SOLO</b> (In Single Currency, Absolute amount)		
	<b>TOTAL UNWEIGHTED <sup>1</sup></b> <b>VALUE</b> <b>(AVERAGE)</b>	<b>TOTAL WEIGHTED <sup>2</sup></b> <b>VALUE</b> <b>(AVERAGE)</b>
<b>STOCK OF HIGH-QUALITY LIQUID ASSETS (HQLA)</b>		
1. TOTAL STOCK OF HQLA		15,265,400,002.87
<b>EXPECTED CASH OUTFLOWS</b>		
2. Deposits, of which:	29,182,153,280.17	16,023,791,007.14
3. Retail Funding	10,736,941,510.43	1,439,557,084.77
4. Wholesale funding of which:	18,445,211,769.73	14,584,233,922.37
5. <i>Operational deposits</i>	178,347,303.48	53,504,191.04
6. <i>Non-operational deposits (all counterparties)</i>	18,266,864,466.25	14,530,729,731.32
7. Unsecured wholesale funding (all counterparties)	4,675,330.53	4,675,330.53
8. Secured funding		-
9. Derivatives contracts, of which:	3,005,855,084.51	3,005,855,084.51
10. <i>Outflows related to derivatives exposures (net)</i>	3,005,855,084.51	3,005,855,084.51
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	-	-
<b>16. TOTAL EXPECTED CASH OUTFLOWS</b>		<b>19,034,321,422.18</b>
<b>EXPECTED CASH INFLOWS</b>		
17. Secured lending	56,682,147.07	8,411,147.15
18. Fully performing exposures (all counterparties)	750,242,297.86	617,771,148.93
19. Other cash inflows	6,585,145,343.90	6,585,145,343.90
<b>20. TOTAL EXPECTED CASH INFLOWS</b>	<b>7,392,069,788.83</b>	<b>7,211,327,639.99</b>
Total Adjusted Value <sup>3</sup>		
21. TOTAL STOCK OF HQLA		15,265,400,002.87
22. TOTAL EXPECTED NET CASH OUTFLOWS		11,822,993,782.19
23. LIQUIDITY COVERAGE RATIO (%)		129.12%

<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)