

| LIQUIDITY COVERAGE RATIO DISCLOSURE TEMPLATE - SOLO | | |
|--|--------------------------------------|------------------------------------|
| (In Single Currency, Absolute amount) | | |
| | TOTAL UNWEIGHTED ¹ | TOTAL WEIGHTED ² |
| | VALUE | VALUE |
| | (AVERAGE) | (AVERAGE) |
| STOCK OF HIGH-QUALITY LIQUID ASSETS (HQLA) | | |
| 1. TOTAL STOCK OF HQLA | | 9,210,643,165.14 |
| EXPECTED CASH OUTFLOWS | | |
| 2. Deposits, of which: | 22,200,528,206.13 | 10,393,783,395.11 |
| 3. Retail Funding | 10,531,080,907.29 | 1,390,537,376.28 |
| 4. Wholesale funding of which: | 11,669,447,298.84 | 9,003,246,018.83 |
| 5. <i>Operational deposits</i> | 125,982,686.92 | 37,794,806.07 |
| 6. <i>Non-operational deposits (all counterparties)</i> | 11,543,464,611.92 | 8,965,451,212.75 |
| 7. Unsecured wholesale funding (all counterparties) | 4,459,076.58 | 4,459,076.58 |
| 8. Secured funding | | - |
| 9. Derivatives contracts, of which: | 8,660,749,687.47 | 8,660,749,687.47 |
| 10. <i>Outflows related to derivatives exposures (net)</i> | 8,660,749,687.47 | 8,660,749,687.47 |
| 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 | | 19,058,992,159.15 |
| EXPECTED CASH INFLOWS | | |
| 17. Secured lending | 7,333,942.39 | 84,384.38 |
| 18. Fully performing exposures (all counterparties) | 273,381,344.60 | 136,690,672.30 |
| 19. Other cash inflows | 11,742,759,837.20 | 11,742,759,837.20 |
| 20. TOTAL EXPECTED CASH INFLOWS | 12,023,475,124.19 | 11,879,534,893.88 |
| | | Total Adjusted Value ³ |
| 21. TOTAL STOCK OF HQLA | | 9,210,643,165.14 |
| 22. TOTAL EXPECTED NET CASH OUTFLOWS | | 7,179,457,265.28 |
| 23. LIQUIDITY COVERAGE RATIO (%) | | 128.29% |

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

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

³ 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)