

<b>LIQUIDITY COVERAGE RATIO DISCLOSURE TEMPLATE - SOLO</b> (In Single Currency, Absolute Amount)		
<b>NATURE OF ITEM</b>	<b>TOTAL UNWEIGHTED <sup>1</sup> VALUE (AVERAGE)</b>	<b>TOTAL WEIGHTED <sup>2</sup> VALUE (AVERAGE)</b>
<b>STOCK OF HIGH-QUALITY LIQUID ASSETS (HQLA)</b>		
<b>1. TOTAL STOCK OF HQLA</b>		<b>583,553,383,396.70</b>
<b>EXPECTED CASH OUTFLOWS</b>		
<b>2. Deposits, of which:</b>	<b>2,278,416,451,509.94</b>	<b>607,931,849,820.32</b>
3. Retail funding	1,307,969,301,835.25	143,949,715,446.07
4. Wholesale Funding of which:	970,447,149,674.69	463,982,134,374.24
5. <i>Operational deposits</i>	508,378,522,609.20	152,513,556,782.76
6. <i>Non-operational deposits (all counterparties)</i>	462,068,627,065.49	311,468,577,591.48
<b>7. Unsecured wholesale funding (all counterparties)</b>	<b>12,425,711,925.80</b>	<b>12,209,800,441.66</b>
<b>8. Secured Funding</b>		<b>0.00</b>
<b>9. Derivatives contracts, of which:</b>	<b>84,111,852,435.81</b>	<b>84,111,852,435.81</b>
10. Outflows related to derivatives exposures (net)	84,111,852,435.81	84,111,852,435.81
11. Outflows related to collateral requirements	0.00	0.00
<b>12. Structured financing instruments</b>	<b>0.00</b>	<b>0.00</b>
<b>13. Committed business facilities (all counterparties)</b>	<b>11,869,841,325.76</b>	<b>4,070,077,527.91</b>
<b>14. Other contractual obligations within a 30-day period</b>	<b>12,818,051,387.55</b>	<b>12,818,051,387.55</b>
<b>15. Other contingent funding obligations</b>	<b>2,159,183,217,699.98</b>	<b>64,775,496,531.00</b>
<b>16 TOTAL EXPECTED CASH OUTFLOWS</b>		<b>785,917,128,144.25</b>
<b>EXPECTED CASH INFLOWS</b>		
<b>17. Secured lending</b>	<b>70,537,131.48</b>	<b>0.00</b>
<b>18. Fully performing exposures (all counterparties)</b>	<b>320,437,284,685.00</b>	<b>203,790,455,029.42</b>
<b>19. Other cash inflows</b>	<b>90,720,734,126.98</b>	<b>90,720,734,126.98</b>
<b>20. TOTAL EXPECTED CASH INFLOWS</b>	<b>411,228,555,943.46</b>	<b>294,511,189,156.40</b>
		<b>Total Adjusted <sup>3</sup> Value</b>
<b>21. TOTAL STOCK OF HQLA</b>		<b>583,553,383,396.70</b>
<b>22. TOTAL EXPECTED NET CASH OUTFLOWS</b>		<b>491,405,938,987.85</b>
<b>23. LIQUIDITY COVERAGE RATIO (%)</b>		<b>118.75%</b>

<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 inflow 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 inflow 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).