

Item		Current Quarter (December 31,2021)					Prior Quarter (September 30,2021)				
		Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
<b>Available stable funding (ASF) items (1)</b>											
1	Capital; of which:	20,530,372	0	0	2,027,757	22,558,130	20,673,086	0	69,000	1,764,330	22,471,916
2	Common Equity Tier 1 capital, Additional Tier 1 capital and Tier 2 capital (excluding the proportion of Tier 2 instruments with residual maturity of less than one year) before the application of capital deductions	20,330,261	0	0	1,744,871	22,075,132	20,197,737	0	0	1,759,330	21,957,067
3	Other capital instruments that are not included in the above category	200,111	0	0	282,885	482,997	475,349	0	69,000	5,000	514,849
4	Funding from retail and small business customers; of which:	86,807,516	16,225,317	144,404	85,011	94,110,156	84,009,893	16,534,156	160,668	87,470	91,832,253
5	Stable deposits	22,730,618	539,578	42,401	37,534	22,184,503	21,618,874	546,046	45,820	36,834	21,137,037
6	Less stable deposits	64,076,897	15,685,739	102,002	47,477	71,925,652	62,391,020	15,988,110	114,848	50,636	70,695,216
7	Wholesale funding; of which:	87,513,586	83,447,668	5,509,789	30,114,860	76,843,686	90,951,879	77,073,969	5,394,482	29,301,653	76,151,425
8	Operational deposits	0	647,127	0	0	323,563	0	686,583	0	0	343,291
9	Other wholesale funding	87,513,586	82,800,541	5,509,789	30,114,860	76,520,123	90,951,879	76,387,386	5,394,482	29,301,653	75,808,134
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	2,740,733	20,672,789	90,700	1,229,998	626,760	4,508,598	14,615,027	27,014	817,776	536,308
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	2,740,733	20,672,789	90,700	1,229,998	626,760	4,508,598	14,615,027	27,014	817,776	536,308
14	Total available stable funding					194,138,733					190,991,903
<b>Required stable funding (RSF) items (2)</b>											
15	HQLA					17,192,000					17,304,272
16	Deposits held at financial institutions for operational purposes	159,244	16,995	452,032	0	371,340	204,893	16,351	305,394	0	335,728
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	9,333,201	45,604,478	10,297,881	83,320,646	99,698,445	11,304,479	42,442,722	10,232,341	82,507,929	97,864,583
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	657,027	10,303,076	132,185	25,971	203,204	796,452	9,600,987	78,218	26,316	197,852
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	1,350,926	9,102,851	2,091,911	8,720,247	11,788,623	3,562,996	8,252,814	1,858,237	8,415,440	11,783,646
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	1,343,674	21,660,169	5,939,423	47,523,434	55,191,047	1,296,887	19,800,306	6,451,441	46,693,804	53,695,461
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	53,716	3,129,160	627,857	2,834,650	4,160,871	47,525	3,000,180	792,146	2,870,902	4,182,507
22	Residential mortgages; of which:	627	396,981	399,404	16,782,860	15,450,907	913	386,591	395,608	16,503,680	15,170,058
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	103,929	108,335	9,960,388	8,395,068	0	103,439	105,365	9,686,895	8,106,837
24	Securities that are not in default and do not qualify as HQLA and other similar assets	5,980,945	4,141,400	1,734,956	10,268,131	17,064,662	5,647,232	4,402,025	1,448,837	10,868,689	17,017,566
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	9,841,764	1,494,719	419,029	23,713,028	30,144,937	7,974,246	1,214,165	928,584	26,240,156	31,109,486
27	Physical traded commodities, including gold	0				0	0				0
28	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs (including those that are not recorded on consolidated balance sheet)				1,574,293	1,338,149				1,495,850	1,271,473
29	Derivative assets				1,438,781	1,438,781				1,480,028	1,480,028
30	Derivative liabilities (before deduction of variation margin posted)				143,327	143,327				139,570	139,570
31	All other assets not included in the above categories	9,841,764	1,494,719	419,029	20,556,626	27,224,679	7,974,246	1,214,165	928,584	23,124,708	28,218,414
32	Off-balance sheet items				114,917,092	2,743,829				114,771,797	2,727,647
33	Total required stable funding					150,150,554					149,341,715
34	Consolidated net stable funding ratio (NSFR)					129.2%					127.8%