

| ASF Item |  | Unweighted value by residual maturity |            |                   |           | Weighted value |
|----------|--|---------------------------------------|------------|-------------------|-----------|----------------|
|          |  | No maturity                           | < 6 months | 6 months to < 1yr | ≥ 1yr     |                |
| 1        | Capital:   | 345,341                               | -          | -                 | -         | 345,341        |
| 2        | Regulatory capital   | 345,341                               | -          | -                 | -         | 345,341        |
| 3        | Other capital instruments  | -                                     | -          | -                 | -         | -              |
| 4        | Retail deposits and deposits from small business customers   | -                                     | -          | -                 | 745,169   | 697,682        |
|          | business customers:  |                                       |            |                   |           |                |
| 5        | Stable deposits  |                                       |            |                   | 540,595   | 513,565        |
| 6        | Less stable deposits   |                                       |            |                   | 204,574   | 184,116        |
| 7        | Wholesale funding:   | 44,344                                | 172,795    | 132,721           | -         | 352,494        |
| 8        | Operational deposits   | -                                     | 42,188     | 3,452             |           | 22,820         |
| 9        | Other wholesale funding  | 44,344                                | 130,607    | 129,270           |           | 329,674        |
| 10       | Liabilities with matching interdependent assets  |                                       |            |                   |           |                |
| 11       | Other liabilities:   |                                       |            |                   |           |                |
| 12       | NSFR derivative liabilities  |                                       |            |                   |           |                |
| 13       | All other liabilities and equity not included in above categories  |                                       |            |                   | 384,712   | 384,712        |
| 14       | <b>Total ASF</b>   |                                       |            |                   |           | 1,780,228      |
| RSF Item |  |                                       |            |                   |           |                |
| 15       | Total NSFR high-quality liquid assets (HQLA)   |                                       |            |                   |           | -              |
| 16       | Deposits held at other financial institutions for operational purposes   |                                       |            |                   |           | 10,143         |
| 17       | Performing loans and securities:   | 44,596                                | 455,858    | 85,333            | -         | -              |
| 18       | Performing loans to financial institutions secured by Level 1 HQLA   |                                       |            |                   |           |                |
| 19       | Performing loans to financial institutions secured by non- Level 1 HQLA and unsecured performing loans to financial institutions                             | 44,596                                | 455,858    | 85,333            | -         | -              |
| 20       | Performing loans to non-financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which |                                       |            |                   |           |                |
| 21       | -With a risk weight of less than or equal to 35% under the Basel II Standardised approach for credit risk  |                                       |            |                   |           |                |
| 22       | Performing residential mortgages, of which:  |                                       |            |                   |           |                |
| 23       | With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk   |                                       |            |                   | 1,211,064 | 787,192        |
| 24       | Securities that are not in default and do not qualify as HQLA, including exchange-traded equities  |                                       |            |                   |           |                |
| 25       | Assets with matching interdependent liabilities  |                                       |            |                   |           |                |
| 26       | Other Assets:  | -                                     | 41,643     |                   | -         | 590,017        |
| 27       | Physical traded commodities, including gold  |                                       |            |                   |           |                |
| 28       | Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs  |                                       |            |                   |           |                |
| 29       | NSFR derivative assets   |                                       |            |                   |           |                |
| 30       | NSFR derivative liabilities before deduction of variation margin posted  |                                       |            |                   |           |                |
| 31       | All other assets not included in the above categories  | -                                     | 41,643     | 2,953             |           | 590,017        |
| 32       | Off-balance sheet items  |                                       |            |                   |           | 25,638         |
| 33       | <b>TOTAL RSF</b>   |                                       |            |                   |           | 1,412,989      |
| 34       | <b>NET STABLE FUNDING RATIO (%)</b>  |                                       |            |                   |           | 126            |