

Item		Current Quarter (September 30, 2021)					Prior Quarter (June 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	
Available stable funding (ASF) items (1)											
1	Capital, of which:	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	20,197,737	0	0	1,759,330	21,957,067					
3	Other capital instruments that are not included in the above category	475,349	0	69,000	5,000	514,849					
4	Funding from retail and small business customers; of which:	84,009,893	16,534,156	160,668	87,470	91,832,253					
5	Stable deposits	21,618,874	546,046	45,820	36,834	21,137,037					
6	Less stable deposits	62,391,020	15,988,110	114,848	50,636	70,695,216					
7	Wholesale funding; of which:	90,951,879	77,073,969	5,394,482	29,301,653	76,151,425					
8	Operational deposits	0	686,583	0	0	343,291					
9	Other wholesale funding	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					
11	Other liabilities; of which:	4,508,598	14,615,027	27,014	817,776	536,308					
12	Derivative liabilities	0	0	0	0	0					
13	All other liabilities and equity not included in the above categories	4,508,598	14,615,027	27,014	817,776	536,308					
14	Total available stable funding					190,991,903					
Required stable funding (RSF) items (2)											
15	HQLA					17,304,272					
16	Deposits held at financial institutions for operational purposes	204,893	16,351	305,394	0	335,728					
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	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)	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)	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:	1,296,887	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	47,525	3,000,180	792,146	2,870,902	4,182,507					
22	Residential mortgages; of which:	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	103,439	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	5,647,232	4,402,025	1,448,837	10,868,689	17,017,566					
25	Assets with matching interdependent liabilities	0	0	0	0	0					
26	Other assets; of which:	7,974,246	1,214,165	928,584	26,240,156	31,109,486					
27	Physical traded commodities, including gold	0	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)				1,495,850	1,271,473					
29	Derivative assets				1,480,028	1,480,028					
30	Derivative liabilities (before deduction of variation margin posted)	0	0	0	139,570	139,570					
31	All other assets not included in the above categories	7,974,246	1,214,165	928,584	23,124,708	28,218,414					
32	Off-balance sheet items				114,771,797	2,727,647					
33	Total required stable funding					149,341,715					
34	Consolidated net stable funding ratio (NSFR)					127.8					