



#### Template OV1: Overview of RWA

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		RI	RWA	
		March 31, 2023	December 31, 2022	March 31, 2023
1	Credit risk (excluding counterparty credit risk) (CCR)	719,735,943	718,064,330	79,170,954
2	Securitization exposures	353,472,095	358,673,941	38,881,930
3	Counterparty credit risk	264,614	210,334	29,108
4	Of which: current exposure method	264,614	210,334	29,108
5	Of which: standardized method	-	-	-
6	Market risk	343,416	242,587	37,776
7	Of which: Equity Risk (ER)	-	-	-
8	Operational risk	277,872,241	267,136,099	30,565,947
9	Of which: Basic Indicator Approach	-	-	-
10	Of which: Standardised Approach	277,872,241	267,136,099	30,565,947
11	Of which: Alternative Standardised	-	-	-
12	Total (1+2+3+6+8)	1,351,688,309	1,344,327,291	148,685,714

The increase in Operational Risk Weighted Assets (Item 10) measured by the Standardised Approach reflects improved non-interest income for the most recent three year average measurement period.

# Template LR1: Summary comparison of accounting assets vs leverage ratio exposure measure

		March 31 2023	December 31, 2022
1	Total consolidated assets as per published financial statements	4,545,112,967	4,566,143,619
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-	-
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference		-
4	Adjustments for temporary exemption of central bank reserves (if applicable)	-	-
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework		
5	but excluded from the leverage ratio exposure measure	(39,868,292)	(39,468,582)
6	Adjustments for regular way purchases and sales of financial assets subject to trade date accounting	-	-
7	Adjustments for eligible cash pooling transactions	-	-
8	Adjustments for derivative financial instruments	1,046,165	1,003,090
9	Adjustment for securities financing transactions (i.e. repurchase agreements and similar secured lending)	-	-
10	Adjustment for off balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures)		
10		74,911,562	82,831,032
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital	2,329,355	2,332,516
12	Other adjustments	-	-
13	Leverage ratio exposure measure	4,583,531,758	4,612,841,674

#### Template LR2: Leverage ratio common disclosure

On-balance sheet exposures (excluding derivatives and securities financing transactions (SF15), but including collateral)  On-balance sheet exposures (excluding derivatives and securities financing transactions (SF15), but including collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework  (Deductions of receivable assets for cash variation margin provided in derivatives transactions)  (Deductions of receivable assets for cash variation margin provided in derivatives transactions)  (Deductions of receivable assets for cash variation margin provided in derivatives transactions)  (Deductions of receivable assets for cash variation margin provided in derivatives transactions)  (Deductions of receivable assets for cash variation margin provided in derivatives transactions that are recognised as an asset)  (Desertification of the provided with on balance sheet exposures that are deducted from Basel III Tier 1 capital and regulatory adjustments)  (Agustment for securities received under securities financing transactions that are recognised as an asset)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts of cash availation margin and/or with bilateral netting)  Add on amounts of potential future exposure associated with all derivatives exposures  (Adjusted effective notional amount of written credit derivative transactions  (Adjusted effective notional amount of written credit derivatives)  (Asset assets (with no recognition of netting), after adjusting for sale accounting transactions  (Asset assets (with no recognition of netting), after adjusti		ſ	a	b
Di-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)   4,544,836,063   4,566,095,038				December 31, 2022
to the including colleteral)  Cross up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework  (Deductions of receivable assets for cash variation margin provided in derivatives transactions)  (Deductions of receivable assets for cash variation margin provided in derivatives transactions)  (Deductions of receivable assets for cash variation margin provided in derivatives transactions)  (Deductions of receivable assets for cash variation margin provided in derivatives transactions share are recognised as an asset)  (Specific and general provisions associated with on balance sheet exposures that are deducted from Basel III Ter 1 apital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Ter 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Ter 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Ter 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Ter 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Ter 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Ter 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Ter 1 capital and regulatory adjustments)  (Asset amounts of cost spositive transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)  Add on amounts for potential future exposure associated with all derivatives transactions  (Add on amounts for potential future exposure associated with all derivatives transactions  (Add) and amounts for potential future exposure associated with all derivatives transactions  (Add) add effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Active defective notional offsets and add-on deductions for writte		On-balance sheet exposures		
to the operative accounting framework    Deductions of receivable assets for cash variation margin provided in derivatives transactions)   Adjustment for securities received under securities financing transactions that are recognised as an asset)   Geperit and general provisions associated with on balance sheet exposures that are reducted from Basel III Tier 1 capital)   Geperit and general provisions associated with on balance sheet exposures that are deducted from Basel III Tier 1 capital)   Geperit and general provisions associated with on balance sheet exposures that are deducted from Basel III Tier 1 capital and regulatory adjustments)   Geperit and Georgia and Septial Tier 1 capital and regulatory adjustments)   Geperit and Georgia and Septial Tier 1 capital and regulatory adjustments)   Geperit and Georgia and Georg	1	but including collateral)	4,544,836,063	4,566,095,038
Ceductions of receivable assets for cash variation margin provided in derivatives transactions   -   -   -   -   -   -   -   -   -	2	·	-	-
solution and sacet in asset in asset in asset in asset in a sacet in sacet in the provisions associated with on balance sheet exposures that are deducted from Basel III Tier 1 capital)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts for solution and several regulatory adjustments)  (Asset amounts for associated with all derivatives and SFTs) (sum of lines 1 and 6)  (Asset amounts for associated with all derivative sands and several regulatory adjustments of eligible cash variation margin and/or with bilateral netting)  (Add on amounts for potential future exposure associated with all derivatives transactions  (Add on amounts for potential future exposure associated with all derivatives transactions  (Add on amounts for potential future exposure associated with all derivatives transactions  (Add on amounts for potential future exposure associated with all derivatives transactions  (Add on amounts of cash payloid and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjustments for conversion of ines 8 to 12)  (Adjustments for sask payables and cash receivables of gross SFT assets)  (Asset assets (with no recognition of netting), after adjusting for sale accounting transactions  (Asset assets (with no recognition of netting), after adjusting for sale accounting transactions  (Asset asset (with nor recognition of n	3	(Deductions of receivable assets for cash variation margin provided in derivatives transactions)	-	-
from Basel III Tier 1 capital)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)  (Asset amounts deducted with all derivatives and SFTs) (sum of lines 1 and 6)  (Asset amounts for potential future exposure associated with all derivatives transactions  (Add on amounts for potential future exposure associated with all derivatives transactions  1,046,165  1,003,090  (Asset amounts for potential future exposure associated with all derivatives transactions  1,046,165  1,003,090  (Asset amounts for potential future exposure associated exposures)  1,046,165  1,003,090  1,051,670  1,031,090  1,041,6165  1,003,090  1,041,6165  1,003,090  1,046,	4	, ,	-	-
Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 6)  Perivative exposures  Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)  Add on amounts for potential future exposure associated with all derivatives transactions  (Exempted central counterparty (CCP) leg of client cleared trade exposures)  Adjusted effective notional amount of written credit derivatives  Adjusted effective notional offsets and add-on deductions for written credit derivatives)  Total derivative exposures (sum of lines 8 to 12)  Total derivative exposures (sum of lines 8 to 12)  Total derivative exposures (sum of lines 8 to 12)  Total derivative exposures (sum of lines 8 to 12)  Total derivative exposures (sum of lines 8 to 12)  Total derivative exposures (sum of lines 8 to 12)  Agent transaction exposures  Other off-balance sheet exposure at gross notional amount  Other off-balance sheet exposure at gross notional amount  Off-balance sheet exposure at gross notional amount  Off-balance sheet exposure at gross notional amount  Capital and total exposures  Total derivative sum of lines 19 and 21)  Total application exposures  Capital and total exposures  Capital and total exposures  Total application exposures (sum of lines 19 and 21)  Total securities financing transaction exposures exposures deducted in determining Tier 1 capital)  Capital and total exposures  Capital and total exposures  Capital and total exposures  Leverage ratio  Leverage ratio  Leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  Rasel III leverage ratio (recluding the impact of any applicable temporary exemption of central bank reserves)  National minimum leverage ratio requirement  Ado to a first bank control and to a special part of any applicable temporary exemption of central bank reserves)	5		2,329,355	2,332,516
Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 6)  Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)  Add on amounts for potential future exposure associated with all derivatives transactions  1,046,165  1,003,090  (Exempted central counterparty (CCP) leg of client cleared trade exposures)  10 (Exempted central counterparty (CCP) leg of client cleared trade exposures)  11 (Adjusted effective notional amount of written credit derivatives)  12 (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  13 Total derivative exposures (sum of lines 8 to 12)  14 (Seross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions  15 (Netted amounts of cash payables and cash receivables of gross SFT assets)  16 (CR exposure for SFT assets  17 (Agent transaction exposures  18 Total securities financing transaction exposures (sum of lines 14 to 17)  19 (Adjustments for conversion to credit equivalent amounts)  (Adjustments for conversion to credit equivalent amount)  (Adjustments for conversion to a credit	6	(Asset amounts deducted in determining Basel III Tier 1 capital and regulatory adjustments)	(39,868,292)	(39,468,582)
Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)  Add on amounts for potential future exposure associated with all derivatives transactions  (Exempted central counterparty (CCP) leg of client cleared trade exposures)  (Exempted central counterparty (CCP) leg of client cleared trade exposures)  (Exempted central counterparty (CCP) leg of client cleared trade exposures)  (Exempted central counterparty (CCP) leg of client cleared trade exposures)  (Adjusted effective notional amount of written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash	7	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 6)	4,507,297,126	4,528,958,972
cash variation margin and/or with bilateral netting)  Add on amounts for potential future exposure associated with all derivatives transactions  (Exempted central counterparty (CCP) leg of client cleared trade exposures)  Adjusted effective notional amount of written credit derivatives  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  Total derivative exposures (sum of lines 8 to 12)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  Securities financing transaction exposures  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Agent transaction exposures  (Agent transaction exposures  Total securities financing transaction exposures (sum of lines 14 to 17)  (Agent transaction exposures  Off-balance sheet exposure at gross notional amount  (Adjustments for conversion to credit equivalent amounts)  (Adjustments for conversion to credit equivalent amounts)  (Adjustments for conversion to credit equivalent amounts)  (Agiustments for conversion to credit equivalent amounts)		Derivative exposures	,	
Add on amounts for potential future exposure associated with all derivatives transactions  (Exempted central counterparty (CCP) leg of client cleared trade exposures)  (Adjusted effective notional amount of written credit derivatives  (Adjusted effective notional amount of written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  (Adjusted effective notional affects and add-on deductions for written credit derivatives)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (Netted amounts of cash payables and cash receivables of gross SFT assets)  (CCR exposure for SFT assets  (Agent transaction exposures  (CR exposure for SFT assets  (Diff-balance shoet exposures at gross notional amount and the securities financing transaction exposures (sum of lines 14 to 17)  (Diff-balance sheet exposure at gross notional amount and the securities finance sheet exposures deducted in determining Tier 1 capital and total exposures  (Diff-balance sheet items (sum of lines 19 and 21)  (Diff-balance sheet items (sum of lines 19 and 21)  (Application of lines 7,13, 18 and 22)  (Application of lines 10 and 21)  (Application of lines 10 and 21)  (Application of lines 7,13, 18 and 22)  (Application of lines 10 and 21)  (Application of lines 7,13, 18 and 22)  (Application of lines 10 and 21)  (Appli	8		276,904	48,581
Adjusted effective notional amount of written credit derivatives  (Adjusted effective notional offsets and add-on deductions for written credit derivatives)  Total derivative exposures (sum of lines 8 to 12)  Securities financing transaction exposures  Securities financing transaction exposures  (Netted amounts of cash payables and cash receivables of gross SFT assets)  CCR exposure for SFT assets  Agent transaction exposures  Off-balance sheet exposure at gross notional amount  Off-balance sheet exposure at gross notional amount  (Adjustments for conversion to credit equivalent amounts)  (Specific and general provisions associated with off balance sheet exposures deducted in determining Tier 1 capital)  (Off-balance sheet items (sum of lines 19 and 21)  Tier 1 capital  Total exposures (sum of lines 7,13, 18 and 22)  Agent transaction exposures  Capital and total exposures  25 Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  8 assel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  National minimum leverage ratio requirement  36 Adjustment of control and additional exposures and accounting transaction exposures and accounting transaction exposures and accounting transaction exposures and accounting transaction exposures and accounti	9	Add on amounts for potential future exposure associated with all derivatives transactions	1,046,165	1,003,090
Adjusted effective notional offsets and add-on deductions for written credit derivatives)  Total derivative exposures (sum of lines 8 to 12)  Securities financing transaction exposures  Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions  (Netted amounts of cash payables and cash receivables of gross SFT assets)  CRE exposure for SFT assets  Agent transaction exposures  Total securities financing transaction exposures (sum of lines 14 to 17)  Off-balance sheet exposure at gross notional amount  (Adjustments for conversion to credit equivalent amounts)  (Specific and general provisions associated with off balance sheet exposures  Tier 1 capital  Sagal III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  National minimum leverage ratio requirement  Agent transaction exposures  Leverage ratio requirement  Agent transactions	10	(Exempted central counterparty (CCP) leg of client cleared trade exposures)	-	-
Adjusted effective notional offsets and add-on deductions for written credit derivatives   1,323,069   1,051,670	11	Adjusted effective notional amount of written credit derivatives	-	-
Securities financing transaction exposures   14   Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	12	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-	-
Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions (Netted amounts of cash payables and cash receivables of gross SFT assets)  CCR exposure for SFT assets CCR exposure for SFT assets Total securities financing transaction exposures  Total securities financing transaction exposures (sum of lines 14 to 17)  Other off-balance sheet exposures  Off-balance sheet exposure at gross notional amount (Adjustments for conversion to credit equivalent amounts) (Specific and general provisions associated with off balance sheet exposures deducted in determining Tier 1 capital)  Off-balance sheet items (sum of lines 19 and 21)  Total exposures (sum of lines 7,13, 18 and 22)  Total exposures (sum of lines 7,13, 18 and 22)  Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  National minimum leverage ratio requirement  3% 3%	13	Total derivative exposures (sum of lines 8 to 12)	1,323,069	1,051,670
Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions  (Netted amounts of cash payables and cash receivables of gross SFT assets)  CCR exposure for SFT assets  16 CCR exposure for SFT assets  17 Agent transaction exposures  18 Total securities financing transaction exposures (sum of lines 14 to 17)  19 Off-balance sheet exposure at gross notional amount  (Adjustments for conversion to credit equivalent amounts)  (Specific and general provisions associated with off balance sheet exposures deducted in determining Tier 1 capital)  10 Off-balance sheet items (sum of lines 19 and 21)  11 Total exposures (sum of lines 7,13, 18 and 22)  12 Total exposures (sum of lines 7,13, 18 and 22)  13 Total exposures (sum of lines 7,13, 18 and 22)  14 Sasel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  15 Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  16 National minimum leverage ratio requirement  17 Agent transaction exposures (sum of inetting), after adjusting for sale accounting transactions and cash receivables of gross SFT assets)  18 CCR exposures (sum of lines 14 to 17)  19 Off-balance sheet exposures deducted in (17,2396,455)  10 (17,753)  11 (17,753)  12 (2,745)  12 (2,745)  13 (2,745)  14 (2,745)  15 (2,745)  16 (2,745)  17 (2,753)  17 (2,753)  18 (2,745)  19 (17,753)  20 (2,745)  21 (2,745)  22 (2,745)  23 (2,745)  24 (2,745)  25 (2,745)  26 (2,10,954)  27 (17,753)  28 (18,33,62,169)  29 (17,753)  20 (17,753)  20 (17,753)  20 (17,753)  21 (2,745)  22 (2,745)  23 (17,753)  24 (2,745)  25 (2,745)  26 (2,10,954)  27 (17,53)  28 (17,753)  29 (17,753)  20 (17,753)  20 (17,753)  21 (2,745)  22 (2,745)  23 (17,753)  24 (2,745)  25 (2,745)  26 (2,745)  27 (2,745)  28 (2,745)  29 (17,753)  20 (2,745)  20 (17,753)  20 (2,745)  21 (2,745)  22 (2,745)  23 (17,753)  24 (2,745)  25 (2,745)  26 (2,745)  27 (2,745)  27 (2,745)  28 (2,745)  29 (2,745)  29 (2,745)  20		Securities financing transaction exposures	ļ	
Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions  (Netted amounts of cash payables and cash receivables of gross SFT assets)  CCR exposure for SFT assets  16 CCR exposure for SFT assets  17 Agent transaction exposures  18 Total securities financing transaction exposures (sum of lines 14 to 17)  19 Off-balance sheet exposure at gross notional amount  (Adjustments for conversion to credit equivalent amounts)  (Specific and general provisions associated with off balance sheet exposures deducted in determining Tier 1 capital)  10 Off-balance sheet items (sum of lines 19 and 21)  11 Total exposures (sum of lines 7,13, 18 and 22)  12 Total exposures (sum of lines 7,13, 18 and 22)  13 Total exposures (sum of lines 7,13, 18 and 22)  14 Sasel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  15 Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  16 National minimum leverage ratio requirement  17 Agent transaction exposures (sum of inetting), after adjusting for sale accounting transactions and cash receivables of gross SFT assets)  18 CCR exposures (sum of lines 14 to 17)  19 Off-balance sheet exposures deducted in (17,2396,455)  10 (17,753)  11 (17,753)  12 (2,745)  12 (2,745)  13 (2,745)  14 (2,745)  15 (2,745)  16 (2,745)  17 (2,753)  17 (2,753)  18 (2,745)  19 (17,753)  20 (2,745)  21 (2,745)  22 (2,745)  23 (2,745)  24 (2,745)  25 (2,745)  26 (2,10,954)  27 (17,753)  28 (18,33,62,169)  29 (17,753)  20 (17,753)  20 (17,753)  20 (17,753)  21 (2,745)  22 (2,745)  23 (17,753)  24 (2,745)  25 (2,745)  26 (2,10,954)  27 (17,53)  28 (17,753)  29 (17,753)  20 (17,753)  20 (17,753)  21 (2,745)  22 (2,745)  23 (17,753)  24 (2,745)  25 (2,745)  26 (2,745)  27 (2,745)  28 (2,745)  29 (17,753)  20 (2,745)  20 (17,753)  20 (2,745)  21 (2,745)  22 (2,745)  23 (17,753)  24 (2,745)  25 (2,745)  26 (2,745)  27 (2,745)  27 (2,745)  28 (2,745)  29 (2,745)  29 (2,745)  20	14			
16 CCR exposure for SFT assets 17 Agent transaction exposures 18 Total securities financing transaction exposures (sum of lines 14 to 17)  Total securities financing transaction exposures (sum of lines 14 to 17)  Other off-balance sheet exposures  19 Off-balance sheet exposure at gross notional amount (Adjustments for conversion to credit equivalent amounts)  (172,396,455) (183,362,169)  (183,362,169)  (192,745) (17,753)  (192,745) (17,753)  (193,362,169)  (193,362,1			-	-
Agent transaction exposures			-	-
Total securities financing transaction exposures (sum of lines 14 to 17)  Other off-balance sheet exposures  Other off-balance sheet exposures  19 Off-balance sheet exposure at gross notional amount 247,310,762 266,210,954 20 (Adjustments for conversion to credit equivalent amounts) (172,396,455) (183,362,169)  21 (Specific and general provisions associated with off balance sheet exposures deducted in determining Tier 1 capital) (2,745) (17,753)  22 Off-balance sheet items (sum of lines 19 and 21) 74,911,562 82,831,032  Capital and total exposures  Tier 1 capital 332,183,148 320,040,965 24 Total exposures (sum of lines 7,13, 18 and 22) 4,583,531,758 4,612,841,674  25 Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  National minimum leverage ratio requirement 3% 3% 3%		-	-	-
Other off-balance sheet exposures  19 Off-balance sheet exposure at gross notional amount 247,310,762 266,210,954 20 (Adjustments for conversion to credit equivalent amounts) (172,396,455) (183,362,169) 21 (Specific and general provisions associated with off balance sheet exposures deducted in determining Tier 1 capital) (2,745) (17,753)  22 Off-balance sheet items (sum of lines 19 and 21) 74,911,562 82,831,032  Capital and total exposures  23 Tier 1 capital 332,183,148 320,040,965 24 Total exposures (sum of lines 7,13, 18 and 22) 4,583,531,758 4,612,841,674  25 Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  26 National minimum leverage ratio requirement 3% 3% 3%			-	-
19 Off-balance sheet exposure at gross notional amount 247,310,762 266,210,954 20 (Adjustments for conversion to credit equivalent amounts) (172,396,455) (183,362,169) 21 (Specific and general provisions associated with off balance sheet exposures deducted in determining Tier 1 capital) (2,745) (17,753) 22 Off-balance sheet items (sum of lines 19 and 21) 74,911,562 82,831,032  23 Tier 1 capital 332,183,148 320,040,965 24 Total exposures (sum of lines 7,13, 18 and 22) 4,583,531,758 4,612,841,674  25 Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  26 National minimum leverage ratio requirement 3% 3% 3%	18		-	-
(Adjustments for conversion to credit equivalent amounts) (Specific and general provisions associated with off balance sheet exposures deducted in determining Tier 1 capital) (2,745) (17,753)  22 Off-balance sheet items (sum of lines 19 and 21)  Capital and total exposures  Capital and total exposures  Total exposures (sum of lines 7,13, 18 and 22)  Leverage ratio  Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  Attional minimum leverage ratio requirement  3 (172,396,455) (177,753) (17,75	10		247 310 762	266 210 054
(Specific and general provisions associated with off balance sheet exposures deducted in determining Tier 1 capital)  (2,745) (17,753)  (2) Off-balance sheet items (sum of lines 19 and 21)  (2) Capital and total exposures  (3) Tier 1 capital  (4) Total exposures (sum of lines 7,13, 18 and 22)  (5) Leverage ratio  (6) Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  (6) National minimum leverage ratio requirement  (2,745)  (17,753)  (2,745) (17,753)  (4,753)  (4,911,562)  (2,745) (17,753)  (4,911,562)  (2,745) (17,753)  (4,911,562)  (4,583,531,758) (4,612,841,674)  (5) G.94%  (6) Saccious deducted in (2,745) (17,753)  (17,75)  (17,75)  (17,75)  (17,75)  (17,75)  (17,75)  (17,75)  (17,75)  (17,75)  (17,75)		· -		
determining Tier 1 capital) (2,745) (17,753)  22 Off-balance sheet items (sum of lines 19 and 21) 74,911,562 82,831,032  Capital and total exposures  Tier 1 capital 332,183,148 320,040,965  24 Total exposures (sum of lines 7,13, 18 and 22) 4,583,531,758 4,612,841,674  Leverage ratio 7.25% 6.94%  Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  Autional minimum leverage ratio requirement 3% 3% 3%			(172,330,433)	(103,302,103)
74,911,562 82,831,032  Capital and total exposures  Tier 1 capital 332,183,148 320,040,965  Total exposures (sum of lines 7,13, 18 and 22) 4,583,531,758 4,612,841,674  Leverage ratio 7.25% 6.94%  Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  Attional minimum leverage ratio requirement 3% 3% 3%	21	, ,	(2.745)	(17.753)
Capital and total exposures     23   Tier 1 capital   332,183,148   320,040,965     24   Total exposures (sum of lines 7,13, 18 and 22)   4,583,531,758   4,612,841,674     25   Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)     25   Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)     25   Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)     26   National minimum leverage ratio requirement   3%   3%     3%   3%	22		, , , ,	
Tier 1 capital 332,183,148 320,040,965 Total exposures (sum of lines 7,13, 18 and 22) 4,583,531,758 4,612,841,674  Leverage ratio 5,94%  Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  Autional minimum leverage ratio requirement 3% 3%				
Leverage ratio 7.25% 6.94%  Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  Autional minimum leverage ratio requirement 3% 3%	23	Tier 1 capital	332,183,148	320,040,965
Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)  25a Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  26 National minimum leverage ratio requirement  37 3%	24	Total exposures (sum of lines 7,13, 18 and 22)	4,583,531,758	4,612,841,674
bank reserves)  Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)  25a  National minimum leverage ratio requirement  3%  3%		· · · · · · · · · · · · · · · · · · ·	7.25%	6.94%
bank reserves)  26 National minimum leverage ratio requirement  38 3%	25			
	25a			
27 Applicable leverage buffers 4.25% 3.94%	26	,	3%	3%
	27	Applicable leverage buffers	4.25%	3.94%

The Leverage Ratio improved in the most recent quarter following a 3.8% increase in Tier 1 capital against a 0.63% decline in Total exposures.

#### LIQ1: Liquidity Coverage Ratio (LCR)

		Quarter Ended March 31, 2023	
		a	b
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
		(average)	(average)
HIGH-			
1	Total high-quality liquid assets (HQLA)		1,445,027,694
CASH	OUTFLOWS		
2	Retail deposits and deposits from small business customers of which:	1,081,828,690	108,182,869
3	Stable deposits	-	-
4	Less stable deposits	1,081,828,690	108,182,869
5	Unsecured wholesale funding, of which:	3,247,722,146	1,399,499,707
6	Operational deposits (all counterparties) and deposits in networks of cooperative banks	994,970,107	248,742,527
7	Non-operational deposits (all counterparties)	2,252,752,039	1,150,757,181
8	Unsecured debt	-	-
9	Secured wholesale funding	-	-
10	Additional requirements, of which:	114,859,001	16,653,262
11	Outflows related to derivative exposures and other collateral requirements	-	-
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	114,859,001	16,653,262
14	Other contractual funding obligations	-	-
15	Other contingent funding obligations	123,760,307	4,107,276
16	TOTAL CASH OUTFLOWS	4,568,170,143	1,528,443,114
CASH	INFLOWS		
17	Secured lending (e.g. reverse repos)	-	-
18	Inflows from fully performing exposures	610,297,093	506,003,641
19	Other cash inflows	22,111,677	-
20	TOTAL CASH INFLOWS	632,408,770	506,003,641
		TOTAL ADJUSTED VALUES	
21	TOTAL HQLA		1,445,027,694
22	TOTAL NET CASH OUTFLOWS		1,022,439,473
23	LIQUIDITY COVERAGE RATIO (%)		141%

Columns a and b are calculated as simple average month end balances for January 2023, February 2023 and March 2023.

Average LCR % improved over the quarter ended December 31, 2022 (134%) on marginal increase in HQLA and a marginal decline in Weighted Value Net Cash Outflows.