

UNCONSOLIDATED LIQUIDITY COVERAGE RATIO STATEMENT  
CHART

.....A.Ş/T.A.Ş

Calculation date

|       | HIGH-QUALITY LIQUID ASSETS  | Rate of consideration | YP | TP+YP |
|-------|---|-----------------------|----|-------|
| A.    | First-Class Liquid Assets   |                       |    |       |
| 1.    | Cash Values and Central Banks   |                       |    |       |
| 1.1   | Cash  | 100%                  |    |       |
| 1.2   | Effective Storage   | 100%                  |    |       |
| 1.3   | TCMB  |                       |    |       |
| 1.3.1 | Free Current Account  | 100%                  |    |       |
| 1.3.2 | Term Free Account   | 100%                  |    |       |
| 1.3.3 | Problematic Provisions  | 100%                  |    |       |
| 1.4   | Central Banks with Branches Located Abroad  |                       |    |       |
| II.   | Debt Instruments Issued by the Credit Quality Level and Those Corresponding to the Risk Weight  |                       |    |       |
| 2.1   | Central Administrations of the Countries, Central/Banks or Debt Instruments Issued with Their Guarantee   | 100%                  |    |       |
| 2.2   | Debt Instruments Issued by Public Organizations or with Their Guarantee   | 100%                  |    |       |
| 2.3   | Bank for International Payments, Debt Instruments issued by or with the Guarantee of International Monetary Fund, The European Union, the European Central Bank or Multilateral Development Banks | 100%                  |    |       |
| III.  | Debt Instruments Issued by Those Whose Credit Quality Level Does Not Correspond to the  |                       |    |       |
| 3.1   | Debt from an Instrument Issued in Turkish Lira by the Ministry of Treasury and Finance or   | 100%                  |    |       |
| 3.2   | Debt Instruments Issued in Foreign Currency from the Ministry of Treasury and Finance or  | 100%                  |    |       |
| 3.3   | Debt Instruments issued by Central Governments of the Countries, Central Banks in   |                       |    |       |
| 3.3.1 | Those Issued by Central Administrations of the Countries Having Branches Abroad, Central Banks  | 100%                  |    |       |
| 3.4   | Debt Instruments Issued by the Central Governments of the Countries, Central Banks in a Currency Other than the National Currency   |                       |    |       |
| 3.4.1 | Those Issued by Country Central Administrations Having Branches Abroad, Central Banks   | 100%                  |    |       |
| A.1   | Correction Amount of First-Quality Liquid Assets;   |                       |    |       |
| A.2   | Adjusted First-Quality Liquid Assets (A+A1)   |                       |    |       |
| B.    | Second Quality Liquid Assets  |                       |    |       |
| B1    | 2A Quality Liquid Assets  |                       |    |       |
| 1.    | Debt Instruments Issued by Those Corresponding to the Credit Quality Level 20% Risk Weight  |                       |    |       |
| 1.1   | Debt Instruments Issued by Central Governments of the Countries, Central Banks or with Their Guarantee  | 85%                   |    |       |
| 1.2   | Debt Instruments Issued by Public Organizations or with Their Guarantee   | 85%                   |    |       |
| 1.3   | Debt Instruments Issued by Multilateral Development Banks or with their Guarantee   | 85%                   |    |       |
| II.   | Debt Instruments with a Credit Rating or a Default Probability of AA- or Higher or Equivalent to It   |                       |    |       |
| 2.1   | Secured Securities  | 85%                   |    |       |
| 2.2   | Other Debt Instruments  | 85%                   |    |       |
| B.1.1 | 2A Quality Correction of Liquid Assets;   |                       |    |       |
| B.1.2 | Adjusted 2A Quality Liquid Assets (B1+B.1.1)  |                       |    |       |
| B2    | 2D Quality Liquid Assets  |                       |    |       |
| I.    | Real estate Mortgage-Based Securities   | 75%                   |    |       |
| II.   | Debt Instruments Issued by Central Banks of the Central Government of Countries whose Credit Rating is Between A+ and BBB-  | 50%                   |    |       |
| III.  | Debt instruments Equivalent to Credit Rating or Probability of Default between A+ and BBB-  | 50%                   |    |       |
| IV.   | Stocks  | 50%                   |    |       |

|       |   |  |  |  |
|-------|---|--|--|--|
| B.2.1 | 2D Quality Correction Report on Liquid Assets |  |  |  |
| B.2.2 | Adjusted 28 Quality Liquid Assets (B2+B.2.1)  |  |  |  |

|    |  |  |  |  |
|----|--|--|--|--|
| C. | Amount of Adjusted High-Quality Liquid Asset   |  |  |  |
| D. | Upper Limit Exceed Amount Applied to 2D Quality Liquid Assets                        |  |  |  |
| E. | Upper Limit Exceed Amount Applied to Second Quality Liquid Assets                    |  |  |  |
| F. | High-Quality Liquid Asset Stock that cannot be transferred to the Bank (Article 5/8) |  |  |  |
| G. | High-Quality Liquid Asset Stock (A+BI+B2-D-E-F)                                      |  |  |  |

|         |   |              |  |  |
|---------|---|--------------|--|--|
| H.      | CASH OUTFLOWS   | Outflow rate |  |  |
| I.      | Unsecured Debts   |              |  |  |
| 1.1     | Unsecured Debts to Real Person Customers  |              |  |  |
| 1.1.1   | Stable Deposit/Participation Fund   | 5%           |  |  |
| 1.1.2   | Low stable Deposit/Participation Fund   | 10%          |  |  |
| 1.1.3   | Other Deposits/Participation Fund   | ... %        |  |  |
| 1.1.4   | Unsecured Debt Instruments Issued by the Bank   | 10%          |  |  |
| 1.1.5   | Other Unsecured Debts   | 10%          |  |  |
| 1.2     | Unsecured Debts to Retail Customers   |              |  |  |
| 1.2.1   | Stable Deposit/Participation Fund   | 5%           |  |  |
| 1.2.2   | Low stable Deposit/Participation Fund   | 10%          |  |  |
| 1.2.3   | Other Deposits/Participation Funds  | ...%         |  |  |
| 1.2.4   | Unsecured Debt Instruments Issued by the Bank   | 10%          |  |  |
| 1.2.5   | Other Unsecured Debts   | 10%          |  |  |
| 1.3.    | Unsecured Debts to Other Persons  |              |  |  |
| 1.3.1   | Unsecured Debts to Organizations Other Than Credit Institutions or Financial Institutions |              |  |  |
| 1.3.1.1 | Stable Operational Deposit/Participation Fund   | 5%           |  |  |
| 1.3.1.2 | Low Stable Operational Deposit/Participation Fund   | 25%          |  |  |

|         |   |       |  |  |
|---------|---|-------|--|--|
| 1.3.1.3 | Stable Non-Operational Deposit/Participation fund   | 20%   |  |  |
| 1.3.1.4 | Low-Stable Non-Operational Deposit/Withdrawal Fund  | 40%   |  |  |
| 1.3.1.5 | Other Unsecured Debts   | 40%   |  |  |
| 1.3.2   | Unsecured Debts to Central Governments, Central Banks, Multilateral Development Banks and Public Institutions |       |  |  |
| 1.3.2.1 | Stable Operational Deposit/Participation Fund   | 5%    |  |  |
| 1.3.2.2 | Low stable Operational Deposit/Participation Fund   | 25%   |  |  |
| 1.3.2.3 | Stable Non-Operational Deposit/Participation Fund   | 20%   |  |  |
| 1.3.2.4 | Low Stable Non-Operational Deposit/Participation Fund   | 40%   |  |  |
| 1.3.2.5 | Other Unsecured Debts   | 40%   |  |  |
| 1.3.3   | Unsecured Debts to Banks  |       |  |  |
| 1.3.3.1 | Operational Deposit/Participation Fund  | 25%   |  |  |
| 1.3.3.2 | Non-Operational Deposit/Participation Fund  | 100%  |  |  |
| 1.3.3.3 | Other Unsecured Debts   | 100%  |  |  |
| 1.3.4   | Unsecured Debts to Other Organizations  |       |  |  |
| 1.3.4.1 | Operational Deposit/Participation Fund  | 25%   |  |  |
| 1.3.4.2 | Non-Operational Deposit/Participation Fund  | 100%  |  |  |
| 1.3.4.3 | Other Unsecured Debts   | 100%  |  |  |
| 1.4.    | Unsecured Liabilities   |       |  |  |
| 1.4.1   | Unsecured Debt Instruments for Persons Other than Real Persons or Retail Customers Issued by the Bank         | 100%  |  |  |
| 1.4.2   | Additional Mandatory Provisions to be deposited in the CBRT   | 100%  |  |  |
| 1.4.3   | Additional Mandatory Reserves that will be deposited in Central Banks with Branches Abroad                    | 100%  |  |  |
| 1.4.4   | Short Sale Transactions Made by the Bank on Its Own Account   | 100%  |  |  |
| 1.4.5   | The Deposit/Participation Fund with a Prudent Consideration Rate Applied (Art. 16/3)                          | ... % |  |  |
| 1.4.6   | Other   | 100%  |  |  |

|     |                     |  |  |  |
|-----|---------------------|--|--|--|
| II. | Secured Liabilities |  |  |  |
|-----|---------------------|--|--|--|

|         |   |      |  |  |  |
|---------|---|------|--|--|--|
| 2.1     | Secured Debts to Central Banks  |      |  |  |  |
| 2.1.1   | CBRT  | 0%   |  |  |  |
| 2.1.2   | Central Banks with Branches Located Abroad  | 0%   |  |  |  |
| 2.2     | Secured Debts to Public Institutions and Multilateral Development Banks in Turkey Corresponding to a Risk Weight of 20% or Lower at the Credit Quality Level to the Ministry of Treasury and Finance Funds Provided with the Guarantee of First-Quality Liquid Assets |      |  |  |  |
| 2.2.1   | 2A Funds Provided by Collateral of Quality Liquid Assets  | 0%   |  |  |  |
| 2.2.2   | Funds Provided by Collateral of Liquid Assets of 2D Quality   | 15%  |  |  |  |
| 2.2.3   | Funds Provided by Collateral of Other Assets  | 25%  |  |  |  |
| 2.2.4   | Secured Debts to Public Organizations whose Credit Quality Level Corresponds to a Risk Weight   | 25%  |  |  |  |
| 2.3     | Funds provided with the Guarantee of First-Quality liquid Assets  |      |  |  |  |
| 2.3.1   | 2A Funds Provided by Collateral of Quality Liquid Assets  | 0%   |  |  |  |
| 2.3.2   | Funds Provided by Collateral of Liquid Assets of 2D Quality   | 15%  |  |  |  |
| 2.3.3   | Funds Provided by Collateral of Other Assets  | 25%  |  |  |  |
| 2.3.4   | Secured Debts to Other Persons  | 25%  |  |  |  |
| 2.4     | Funds Provided by Collateral of First-Quality Liquid Assets   |      |  |  |  |
| 2.4.1   | 2A Funds Provided by Collateral of Quality liquid Assets  | 0%   |  |  |  |
| 2.4.2   | Funds Provided by Collateral of Liquid Assets of 2D Quality   | 15%  |  |  |  |
| 2.43    | Funds provided for the Collateral of Securities Based on the Real estate mortgage   |      |  |  |  |
| 2.4.3.1 | Funds Provided by Collateral of Other 2D Quality liquid Assets  | 25%  |  |  |  |
| 2.4.3.2 | Funds Provided by Collateral of Other Assets  | 50%  |  |  |  |
| 2.4.4   | Secured Liabilities   | 100% |  |  |  |

|       |  |      |  |  |  |
|-------|--|------|--|--|--|
| III.  | Liabilities from Structured Financial Instruments  |      |  |  |  |
| 3.1   | Liabilities from Structured financial Instruments Issued Directly from the Bank's Account      |      |  |  |  |
| 3.1.1 | Asset-Backed Securities  | 100% |  |  |  |
| 3.1.2 | Secured Securities   | 100% |  |  |  |
| 3.1.3 | Liabilities from Other Structured financial Instruments  | 100% |  |  |  |
| 3.2   | Liabilities from Structured financial Instruments issued through Organizations such as Special | 100% |  |  |  |

|         |  |      |  |  |  |
|---------|--|------|--|--|--|
| IV.     | Off-Balance Sheet Payables   |      |  |  |  |
| 4.1     | Derivative Liabilities   | 100% |  |  |  |
| 4.2     | Liabilities Related to the Decrease in the Bank's Credit Rating  | 100% |  |  |  |
| 4.3     | Liabilities Related to the Possibility of Changes in the Fair Values of the Guarantees Provided  |      |  |  |  |
| 4.3.1   | The Collateral Has the Quality of a First-Quality Liquid Asset   | 0%   |  |  |  |
| 4.3.2   | The Collateral does Not Have the Quality of a First-Class Liquid Asset   | 20%  |  |  |  |
| 4.4     | Obligations Related to the Possibility that the Guarantees Received May Be Requested by  | 100% |  |  |  |
| 4.5     | Obligations Arising from the Arrival of the Date of Provision of Guarantees  | 100% |  |  |  |
| 4.6     | Liabilities Related to the Possibility of Replacing Those That are High-Quality Liquid Assets with Such Non-Collateral from the Guarantees Received                                    | 100% |  |  |  |
| 4.7     | Liabilities Related to the Possibility of Changes in the Fair Values of Derivative Transactions and Other Liabilities  | 100% |  |  |  |
| 4.8     | Other Off-Balance Sheet Payables that cannot be Withdrawn or That Can Be Withdrawn   |      |  |  |  |
| 4.8.1   | Obligations to Natural Persons and Retail Customers  | 5%   |  |  |  |
| 4.8.2   | Payment of Non-Financial Institutions, Central Administrations, Central Banks, Public Institutions and Multilateral Development Banks for Borrowing to Financial Markets               | 30%  |  |  |  |
| 4.8.3   | Other Obligations to Multilateral Development Banks, Non-Financial Institutions, Central Orientations, Central Banks, Public Institutions  | 10%  |  |  |  |
| 4.8.4   | Obligations to Banks   | 40%  |  |  |  |
| 4.8.5   | Obligations to Financial Institutions Other Than the Bank  |      |  |  |  |
| 4.8.5.1 | Obligations to investment trusts, investment Institutions and Special Purpose Organizations such as Housing and Asset Finance and mortgage Finance Organizations                       | 100% |  |  |  |
| 4.8.5.2 | Commitments to Other Financial Institutions Other Than the Bank to Pay Their Debts to the Financial Markets  | 100% |  |  |  |
| 4.8.5.3 | Other Liabilities to Other Financial Institutions Other Than the Bank  | 40%  |  |  |  |
| 4.8.6   | Obligations arising from the Fact that the Client's Position Arising from the Short Sale Transaction is covered by Another Client's collateral that is Not a High-Quality Liquid Asset | 50%  |  |  |  |
| 4.8.7   | Liabilities arising from the Fact that the Bank's Position Arising from the Short Sale Transaction is Covered by Securities Provided from Outside the Securities Lending Market        | 100% |  |  |  |

|       |   |      |  |  |  |
|-------|---|------|--|--|--|
| 4.8.8 | Other Non-Receiveable or Other Off-Balance Sheet Liabilities that May be Conditionally Withdrawn (Commitments Related to the Financing of Foreign Trade and the Purchase of Goods and Services) | 5%   |  |  |  |
| 4.8.9 | Other Non-Receiveable or Other Off-Balance Sheet Payables that May be Subject to Conditional Withdrawal   | 100% |  |  |  |
| 4.9   | Other Off-Balance Sheet Liabilities That May Be Withdrawn Without Any Reason  | 5%   |  |  |  |

|       |  |  |             |  |  |
|-------|--|--|-------------|--|--|
| i.    | CASH INFLOW  |  | Inflow rate |  |  |
| I.    | Secured Receivables  |  |             |  |  |
| 1.1   | Receivables for Which the Collateral is a First-Quality liquid Asset                           |  | 0%          |  |  |
| 1.2   | Receivables for Which the Collateral is a 2A Quality liquid Asset                              |  | 15%         |  |  |
| 1.3   | Receivables for which the Collateral is 211 Quality liquid Assets                              |  |             |  |  |
| 1.3.1 | Receivables in Which the Collateral is a Mortgage-Backed Securities Arising from the Financing |  | 25%         |  |  |
| 1.3.2 | Receivables for Which Collateral is another 2H Quality Liquid Asset                            |  | 50%         |  |  |
| 1.4   | Overdraft Securities Transactions in Which Collateral Is Not a High-Quality Liquid Asset       |  | 50%         |  |  |
| 1.5   | Receivables for Which the Collateral is the Other Asset  |  | 100%        |  |  |
| II.   | Unsecured Receivables  |  |             |  |  |
| 2.1   | Real Persons and Retail Customers  |  | 50%         |  |  |
| 2.2   | Non-Financial Corporate Organizations  |  | 50%         |  |  |
| 2.3   | Central Governments, Multilateral Development Banks, Public Institutions                       |  | 50%         |  |  |
| 2.4   | Central Banks  |  | 100%        |  |  |
| 2.5   | Financial Institutions   |  |             |  |  |
| 2.5.1 | Operational Deposit/Participation Fund   |  | 0%          |  |  |
| 2.5.2 | Other Receivables  |  | 100%        |  |  |
| III.  | Other Cash Inflows   |  |             |  |  |
| 3.1   | Cash Inflows from Derivative Transactions  |  | 100%        |  |  |
| 3.2   | Cash Inflows from Securities   |  | 100%        |  |  |
| 3.3   | Cash Inflows Arising from the Release of Investor Accounts                                     |  | 100%        |  |  |
| 3.4   | Cash Inflows from Other Transactions   |  | 0%          |  |  |

|        |   |              |             |  |  |
|--------|---|--------------|-------------|--|--|
| J.     | Collateral Swaps Cash Outflows (J1) and Cash Outflows J.2   | Outflow rate | Inflow rate |  |  |
| 4.1    | Those Whose Collateral is Not Used to Close the Position Arising from the Short Sale  |              |             |  |  |
| 4.1.1  | Obtaining a First-Quality Liquid Asset in Exchange for Being Given a First-Quality Liquid Asset   | 0%           | 0%          |  |  |
| 4.1.2  | A First-Quality Liquid Asset is Issued and a 2A Quality liquid Asset is received in Return  |              | 15%         |  |  |
| 4.1.3  | Obtaining Mortgage-Backed Securities Arising from Housing Financing in Exchange for Issuing a First-Quality Liquid Asset  |              | 25%         |  |  |
| 4.1.4  | The First Quality Liquid Asset is given and the Other 2B Quality Liquid Asset Is Received in  |              | 50%         |  |  |
| 4.1.5  | Issuance of a First-Quality Liquid Asset and Receipt of Other Assets in Return  |              | 100%        |  |  |
| 4.1.6  | 2A Quality liquid Asset is given and the First Quality liquid Asset is received in Return   | 15%          |             |  |  |
| 4.1.7  | 2A Quality liquid Asset is given and 2A Quality Liquid Asset is received in Return  | 0%           | 0%          |  |  |
| 4.1.8  | 2A Obtaining Mortgage-Backed Securities Arising from Housing Financing in Exchange for  |              | 10%         |  |  |
| 4.1.9  | 2A Quality liquid Asset is given and other 2B Quality Liquid Asset is Received in Return  |              | 35%         |  |  |
| 4.1.10 | 2A Issuance of Quality liquid Assets and Receipt of Other Assets in Return  |              | 85%         |  |  |
| 4.1.11 | Issuance of Mortgage-Backed Securities Arising from the Financing of the Issue and Receipt of First-Quality Liquid Assets in Return                                     | 25%          |             |  |  |
| 4.1.12 | Obtaining 2A Quality liquid Assets in Exchange for Issuing Mortgage-Backed Securities Arising   | 10%          |             |  |  |
| 4.1.13 | Obtaining Mortgage-Backed Securities Arising from the Financing of the Issue In Exchange for Issuing Mortgage-Backed Securities Arising from the Financing of the Issue | 0%           | 0%          |  |  |
| 4.1.14 | Issuance of Mortgage-Backed Securities Arising from Housing Financing and Receipt of Other 2B Quality liquid Assets in Return   |              | 25%         |  |  |
| 4.1.15 | Issuance of Mortgage-Backed Securities Arising from the Financing of the Issue and Receipt of   |              | 75%         |  |  |
| 4.1.16 | Another 2B Quality Liquid Asset is Given and In Exchange for Receiving a First Quality liquid   | 50%          |             |  |  |
| 4.1.17 | Another 2B Quality liquid Asset is Given and In Exchange for Receiving a 2A Quality Liquid  | 35%          |             |  |  |

|         |   |      |     |  |  |
|---------|---|------|-----|--|--|
| 4.1.18  | Receipt of Mortgage-Backed Securities Arising from the Financing of Other 2B-Quality Liquid Assets and Their Placement in Return                  | 25%  |     |  |  |
| 4.1.19  | Other 2B Quality Liquid Assets are Given and Other 2B Quality liquid Assets are Received in   | 0%   | 0%  |  |  |
| 4.1.20  | Other 2B Quality liquid Assets are Issued and Other Assets are Received in Return   |      | 50% |  |  |
| 4.1.21  | Issuance of Other Assets and Receipt of First-Quality liquid Assets in Return   | 100% |     |  |  |
| 4.1.22  | Issuance of Other Assets and Receipt of 2A Quality Liquid Assets in Return  | 85%  |     |  |  |
| 4.1.2.1 | Acquisition of Mortgage-Backed Securities Arising from the Issuance and Exchange Financing  | 75%  |     |  |  |
| 4.1.24  | Issuance of Other Assets and Receipt of Other 2B Quality Liquid Assets in Return  | 50%  |     |  |  |
| 4.1.25  | Issuance of Other Assets and Receipt of Other Assets in Return  | 0%   | 0%  |  |  |
| 4.2     | Used to Close a Position Whose Collateral is caused by a Short Sale Transaction   |      |     |  |  |
| 4.2.1   | Obtaining a First-Quality Liquid Asset in Exchange for Being Given a First-Quality Liquid Asset   | 0%   | 0%  |  |  |
| 4.2.2   | First Quality Liquid Asset is given and 2A Quality Liquid Asset Is taken in Return  |      | 0%  |  |  |
| 4.2.3   | Obtaining Mortgage-Backed Securities Arising from Housing Financing in Exchange for Issuing a First-Quality Liquid Asset                          |      | 0%  |  |  |
| 4.2.4   | The First Quality Liquid Asset is given and the other 2B Quality Liquid Asset Is Received in  |      | 0%  |  |  |
| 4.2.5   | Issuance of a First-Quality Liquid Asset and Receipt of Other Assets in Return  |      | 0%  |  |  |
| 4.2.6   | 2A Quality Liquid Asset is given and the First Quality Liquid Asset is Received in Return   | 15%  |     |  |  |
| 4.2.7   | 2A Quality Liquid Asset is Given and 2A Quality Liquid Asset is Received in Return  | 0%   | 0%  |  |  |
| 4.2.8   | 2A Obtaining Mortgage-Backed Securities Arising from Housing Financing in Exchange for  |      | 0%  |  |  |
| 4.2.9   | 2A Quality Liquid Asset is Given and Other 2B Quality Liquid Asset is Received in Return  |      | 0%  |  |  |
| 4.2.10  | 2A Issuance of Quality Liquid Assets and Receipt of Other Assets in Return  |      | 0%  |  |  |
| 4.2.11  | Issuance of Mortgage-Backed Securities Arising from the Financing of the Issue and Receipt of First-Quality Liquid Assets in Return               | 25%  |     |  |  |
| 4.2.12  | Obtaining a 2A Quality liquid Asset in Exchange for Issuing Mortgage-Backed Securities Arising  | 10%  |     |  |  |
| 4.2.13  | Obtaining Mortgage-Backed Securities Arising from Housing Finance in Exchange for Issuing Mortgage-Backed Securities Arising from Housing Finance | 0%   | 0%  |  |  |
| 4.2.14  | Obtaining Other 2B Quality Liquid Assets in Exchange for Issuing Mortgage-Backed Securities Arising from the Financing of the Issue               |      | 0%  |  |  |
| 4.2.15  | Issuance of Mortgage-Backed Securities Arising from Housing Financing and Receipt of Other  |      | 0%  |  |  |
| 4.2.16  | Giving other 2B Quality liquid Asset and Receiving a First Quality Liquid Asset in Return   | 50%  |     |  |  |
| 4.2.17  | Another 2B Quality Liquid Asset is Given and In Exchange for Receiving a 2A Quality Liquid Asset  | 35%  |     |  |  |

|        |   |      |    |  |  |
|--------|---|------|----|--|--|
| 4.2.18 | Acquisition of Mortgage-Backed Securities Arising from Housing Financing in Exchange for Issuing Other 2B Quality Liquid Assets | 25%  |    |  |  |
| 4.2.19 | Other 2B Quality Liquid Asset is Given and Other 2B Quality liquid Asset is Received in Return                                  | 0%   | 0% |  |  |
| 4.2.20 | Other 2B Quality Liquid Assets are Issued and Other Assets are Received in Return   |      |    |  |  |
| 4.2.21 | Giving Other Assets and Receipt of First-Quality Liquid Assets  | 100% |    |  |  |
| 4.2.22 | Giving Other Assets and Receipt of 2A Quality Liquid Assets   | 85%  |    |  |  |
| 4.2.23 | Acquisition of Mortgage-Backed Securities Arising from the Issuance and Placement of Other                                      | 75%  |    |  |  |
| 4.2.24 | Giving Other Assets and Receipt of Other 2B Quality Liquid Assets   | 50%  |    |  |  |
| 4.2.25 | Giving Other Assets and Receipt of Other Assets   | 0%   | 0% |  |  |

|    |   |  |  |   |   |
|----|---|--|--|---|---|
| K. | Cash Inflow (Upper Limit (75%*(H+J1))                         |  |  |   |   |
| L. | Total Cash Inflows with an Upper Limit Applied (Min (K;(I+J2) |  |  |   |   |
| M. | Net Cash Outflows ((H+J1-L)                                   |  |  |   |   |
| N. | Daily Foreign Currency Liquidity Coverage Ratio (G/M)         |  |  | % |   |
| O. | Total Daily Liquidity Coverage RAtio (G/M)                    |  |  |   | % |
| P. | Foreign Currency Liquidity Coverage Ratio (N/n*)              |  |  |   |   |
| K. | Total Liquidity Coverage Ratio (O/n*)                         |  |  | % |   |

\*The number of days to be taken into account in the weekly average calculation