

Semi-Annual 2Q2026 Pillar 3 Disclosure Templates

Contents

1. Template EU KM1: Key metrics template (consolidated basis)	2
2. EU ILAC - Internal loss absorbing capacity: internal MREL and, where applicable, requirement for own funds and eligible liabilities for non-EU G-SIIs (individual basis)	3

1. Template EU KM1: Key metrics template

(consolidated basis in EUR units)

		a	c	e
		30.06.2026	31.12.2025	30.06.2025
	Available own funds (amounts)			
1	Common Equity Tier 1 (CET1) capital	2 192 936 056	1 936 324 732	1 948 311 459
2	Tier 1 capital	2 192 936 056	1 936 324 732	1 948 311 459
3	Total capital	2 284 521 870	2 027 897 619	2 039 902 752
	Risk-weighted exposure amounts			
4	Total risk exposure amount	9 589 629 632	9 989 060 399	9 646 364 459
4a	Total risk exposure pre-floor	9 589 629 632	9 989 060 399	9 646 364 459
	Capital ratios (as a percentage of risk-weighted exposure amount)			
5	Common Equity Tier 1 ratio (%)	22.87%	19.38%	20.20%
5a	Not applicable			
5b	Common Equity Tier 1 ratio considering unfloored TREA (%)	22.87%	19.38%	20.20%
6	Tier 1 ratio (%)	22.87%	19.38%	20.20%
6a	Not applicable			
6b	Tier 1 ratio considering unfloored TREA (%)	22.87%	19.38%	20.20%
7	Total capital ratio (%)	23.82%	20.30%	21.15%
7a	Not applicable			
7b	Total capital ratio considering unfloored TREA (%)	23.82%	20.30%	21.15%
	Additional own funds requirements to address risks other than the risk of excessive leverage (as a percentage of risk-weighted exposure amount)			
EU 7d	Additional own funds requirements to address risks other than the risk of excessive leverage (%)	1.50%	1.50%	1.50%
EU 7e	of which: to be made up of CET1 capital (percentage points)	0.84%	0.84%	0.84%
EU 7f	of which: to be made up of Tier 1 capital (percentage points)	1.13%	1.13%	1.13%
EU 7g	Total SREP own funds requirements (%)	9.50%	9.50%	9.50%
	Combined buffer and overall capital requirement (as a percentage of risk-weighted exposure amount)			
8	Capital conservation buffer (%)	2.50%	2.50%	2.50%
EU 8a	Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State (%)	0.00%	0.00%	0.00%
9	Institution specific countercyclical capital buffer (%)	2.00%	2.00%	2.00%
EU 9a	Systemic risk buffer (%)	3.00%	3.00%	3.00%
10	Global Systemically Important Institution buffer (%)	0.00%	0.00%	0.00%
EU 10a	Other Systemically Important Institution buffer (%)	1.00%	1.00%	1.00%
11	Combined buffer requirement (%)	8.50%	8.50%	8.50%
EU 11a	Overall capital requirements (%)	18.00%	18.00%	18.00%
12	CET1 available after meeting the total SREP own funds requirements (%)	14.32%	10.80%	11.65%
	Leverage ratio			
13	Total exposure measure	24 694 617 269	24 116 021 331	22 236 203 044
14	Leverage ratio (%)	8.88%	8.03%	8.76%
	Additional own funds requirements to address the risk of excessive leverage (as a percentage of total exposure measure)			
EU 14a	Additional own funds requirements to address the risk of excessive leverage (%)	0.00%	0.00%	0.00%
EU 14b	of which: to be made up of CET1 capital (percentage points)	0.00%	0.00%	0.00%
EU 14c	Total SREP leverage ratio requirements (%)	3.00%	3.00%	3.00%
	Leverage ratio buffer and overall leverage ratio requirement (as a percentage of total exposure measure)			
EU 14d	Leverage ratio buffer requirement (%)	0.00%	0.00%	0.00%
EU 14e	Overall leverage ratio requirement (%)	3.00%	3.00%	3.00%
	Liquidity Coverage Ratio			
15	Total high-quality liquid assets (HQLA) (Weighted value -average)	7 692 039 871	7 241 513 322	6 193 676 342
EU 16a	Cash outflows - Total weighted value	2 730 211 125	4 333 105 127	6 523 299 060
EU 16b	Cash inflows - Total weighted value	220 404 008	2 088 543 483	4 173 293 691
16	Total net cash outflows (adjusted value)	2 509 807 117	2 244 561 644	2 350 005 369
17	Liquidity coverage ratio (%)	306%	323%	264%
	Net Stable Funding Ratio			
18	Total available stable funding	17 002 719 682	16 657 599 076	15 079 849 476
19	Total required stable funding	10 800 215 769	10 321 422 619	9 338 176 631
20	NSFR ratio (%)	157%	161%	161%

2. EU ILAC - Internal loss absorbing capacity: internal MREL and, where applicable, requirement for own funds and eligible liabilities for non-EU G-SIIs

(individual basis in EUR units)

		a	b	c
		Minimum requirement for own funds and eligible liabilities (internal MREL)	Non-EU G-SII requirement for own funds and eligible liabilities (internal TLAC)	Qualitative information
Applicable requirement and level of application				
EU-1	Is the entity subject to a non-EU G-SII requirement for own funds and eligible liabilities? (Y/N)			N
EU-2	If EU-1 is answered by 'Yes', is the requirement applicable on a consolidated or individual basis? (C/I)			
EU-2a	Is the entity subject to an internal MREL? (Y/N)			Y
EU-2b	If EU-2a is answered by 'Yes', is the requirement applicable on a consolidated or individual basis? (C/I)			I
Own funds and eligible liabilities				
EU-3	Common Equity Tier 1 capital (CET1)	2 191 283 850		
EU-4	Eligible Additional Tier 1 capital	-		
EU-5	Eligible Tier 2 capital	91 585 814		
EU-6	Eligible own funds	2 282 869 664		
EU-7	Eligible liabilities	1 215 000 000		
EU-8	of which permitted guarantees	-		
EU-9a	(Adjustments)	-		
EU-9b	Own funds and eligible liabilities items after adjustments	3 497 869 664		
Total risk exposure amount and total exposure measure				
EU-10	Total risk exposure amount (TREA)	9 584 145 905		
EU-11	Total exposure measure (TEM)	24 702 464 731		
Ratio of own funds and eligible liabilities				
EU-12	Own funds and eligible liabilities as a percentage of the TREA	36.50%		
EU-13	of which permitted guarantees	0		
EU-14	Own funds and eligible liabilities as a percentage of the TEM	14.16%		
EU-15	of which permitted guarantees	0		
EU-16	CET1 (as a percentage of the TREA) available after meeting the entity's requirements	13.53%		
EU-17	Institution-specific combined buffer requirement			
Requirements				
EU-18	Requirement expressed as a percentage of the TREA	22.97%		
EU-19	of which part of the requirement that may be met with a guarantee			
EU-20	Requirement expressed as percentage of the TEM	5.90%		
EU-21	of which part of the requirement that may be met with a guarantee			
Memorandum items				
EU-22	Total amount of excluded liabilities referred to in Article 72a(2) of Regulation (EU) No 575/2013			