

BASEL III DISCLOSURES LIQUIDITY COVERAGE RATIO

		December 31, 2016	
		Total Unweighted Value (average)	Total Weighted Value (average)
High Quality Liquid Assets			
1	Total High Quality Liquid Assets (HQLA)		32,729.6
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	94,712.3	8,793.7
(i)	Stable Deposits	13,551.0	677.6
(ii)	Less Stable Deposits	81,161.2	8,116.1
3	Unsecured wholesale funding, of which:	10,654.2	8,155.4
(i)	Operational deposits (all counterparties)	2.3	0.6
(ii)	Non-operational deposits (all counterparties)	4,161.6	1,664.7
(iii)	Unsecured debt	6,490.1	6,490.1
4	Secured wholesale funding		0.0
5	Additional requirements, of which	44,036.2	16,467.0
(i)	Outflows related to derivative exposures and other collateral requirements	14,164.2	14,164.2
(ii)	Outflows related to loss of funding on debt products	0.0	0.0
(iii)	Credit and liquidity facilities	29,872.0	2,302.8
6	Other contractual funding obligations	1,443.5	1,443.5
7	Other contingent funding obligations	13,863.6	445.6
8	Total Cash Outflows		35,305.1
Cash Inflows			
9	Secured lending (e.g. reverse repos)	783.3	0.0
10	Inflows from fully performing exposures	5,732.7	4,163.8
11	Other cash inflows	16,476.1	14,076.0
12	Total Cash Inflows	22,992.1	18,239.9
			Total Adjusted Value
21	TOTAL HQLA		32,729.6
22	Total Net Cash Outflows		17,065.2
23	Liquidity Coverage Ratio (%)		191.79%