

Quarter Ended Quarter ended Dec-16 (Average of monthly observations)			
High Quality Liquid Assets		Total Unweighted Value (average)	Total Weighted Value (average)
1	Total High Quality Liquid Assets (HQLA)	44,901.26	44,856.43
Cash Outflows			
2	Retail deposits and deposits from small business customers, of which:	98,654.28	9,652.63
(i)	Stable deposits	4,255.94	212.80
(ii)	Less stable deposits	94,398.34	9,439.83
3	Unsecured wholesale funding, of which:	52,401.18	24,720.73
(i)	Operational deposits (all counterparties)	0.00	0.00
(ii)	Non-operational deposits (all counterparties)	52,401.18	24,720.73
(iii)	Unsecured debt	0.00	0.00
4	Secured wholesale funding	3,084.89	0.00
5	Additional requirements, of which	24,515.75	2,267.22
(i)	<i>Outflows related to derivative exposures and other collateral requirements</i>	6.00	6.00
(ii)	<i>Outflows related to loss of funding on debt products</i>	0.00	0.00
(iii)	<i>Credit and liquidity facilities</i>	24,509.76	2,261.22
6	Other contractual funding obligations	389.17	389.17
7	Other contingent funding obligations	28,303.09	908.20
8	Total Cash Outflows	2,07,348.35	37,937.94
Cash Inflows			
9	Secured lending (e.g. reverse repos)	0.00	0.00
10	Inflows from fully performing exposures	3,159.01	1,672.20
11	Other cash inflows	12,979.98	12,579.98
12	Total Cash Inflows	16,138.99	14,252.18
13	TOTAL HQLA	44,901.26	44,856.43
14	Total Net Cash Outflows	1,91,209.36	23,685.76
15	Liquidity Coverage Ratio (%)		189.38%