

LIQUIDITY COVERAGE RATIO DISCLOSURE 2019 (In Single Currency, Absolute Amount)					
NATURE OF ITEM				TOTAL UNWEIGHTED1 VALUE (AVERAGE)	TOTAL WEIGHTED1 VALUE (AVERAGE)
STOCK OF HIGH-QUALITY LIQUID ASSETS (HQLA)					
1.	TOTAL STOCK OF HQLA				13,158,563,541.08
EXPECTED CASH OUTFLOWS					
2.	Deposits of which:			35,755,464,507.59	11,343,189,701.60
3.	Retail funding			10,300,391,227.96	1,322,793,568.99
4.	Wholesale Funding of which:			25,455,073,279.64	10,020,396,132.62
5.	Operational Deposits			10,426,082,804.48	3,127,824,841.34
6.	Non-operational deposits (all counterparties)			15,028,990,475.15	6,892,571,291.27
7.	Unsecured wholesale funding (all counterparties)			799,662,988.11	-
8.	Secured Funding				-
9.	Derivatives contracts, of which:			3,976,835,885.89	3,976,835,885.89
10.	Outflows related to derivatives exposures (net)			3,976,835,885.89	3,976,835,885.89
11.	Outflows related to collateral requirements (net)			-	-
12.	Structured financing instruments			-	-
13.	Committed business facilities (all counterparties)			486,990,400.54	48,699,040.05
14.	Other contractual obligations within a 30-day period			590,285,883.06	590,285,883.06
15.	Other contingent funding obligations			17,700,675,597.48	531,020,267.92
16.	TOTAL EXPECTED CASH OUTFLOWS				16,490,030,778.54
EXPECTED CASH INFLOWS					
17.	Secured lending				
18.	Fully performing exposures (all counterparties)			6,129,058,276.24	4,780,258,616.67
19.	Other cash inflows			3,661,192,451.16	3,661,192,451.16
20.	TOTAL EXPECTED CASH INFLOWS			9,790,250,727.40	8,441,451,067.83
					TOTAL ADJUSTED VALUE
21.	TOTAL STOCK OF HQLA				13,158,563,541.08
22.	TOTAL EXPECTED NET CASH OUTFLOWS				8,502,171,487.27
23.	LIQUIDITY COVERAGE RATIO (%)				159.66%