

**CAPITAL ADEQUACY AND LIQUIDITY DISCLOSURES
AS AT DECEMBER 31, 2018**

2017

Unweighted Value By Residual Maturity				Weighted Value
	w 6	6 months	1 year	

in '000

Available Stable Funding (ASF) Item

- 1 Capital:
- 2 Retail deposits and deposit from small business customers:
- 3 Wholesale funding:
- 4 Other liabilities:
- 5 NSFR derivative liabilities
- 6 All other liabilities and equity not included in other categories
- 7 Total ASF

	20,684,965	-	-	-	20,684,965
			42,401,749		128,161,574
			69,757,407		34,878,704
			935,711		467,856
				29,191,103	-
		85,092,036	579,076	2,683,032	2,972,570

Required Stable Funding (RSF) Item

- 8 Total NSFR high-quality liquid assets (HQLA)
- 9 Deposits held at other financial institutions for operational purposes
- 10 Performing loans and securities:
- 11 Securities that are not in default and do not qualify as HQLA including exchange-traded equities.
- 12 Other assets:
- 13 Off-balance sheet items
- 14 Total RSF
- 15 NET STABLE FUNDING RATIO (%)

			93,218,240		1,469,072
		38,143,956	36,062,354		31,146,960
			2,606,478	3,896,281	6,111,787
				9,721,731	90,063,620
			167,212,728		8,360,636
					137,152,075
					136.47%