

SECRET

(For Official Use Only)

under the Banking Ordinance

RETURN ON SELECTED DATA FOR LIQUIDITY STRESS-TESTING

**POSITION OF THE HONG KONG OFFICES AND OVERSEAS BRANCHES
OF A BANK INCORPORATED IN HONG KONG**

As at
(last day of the quarter)

Name of Authorized Institution	Date of Submission
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The Banking Ordinance

Information requested in this return is required under section 63(2) of the Banking Ordinance. The return should be submitted to the Monetary Authority not later than 6 weeks after the end of each quarter ending on 31 March, 30 June, 30 September and 31 December, unless otherwise advised by the Monetary Authority.

Note: This return is to be prepared in accordance with the completion instructions issued by the Monetary Authority.

We certify that this return is, to the best of our knowledge and belief, correct.

Chief Accountant

Chief Executive

Name _____

Name _____

Name and telephone number of responsible person who may be contacted by the Monetary Authority in case of any query.

Name _____

Telephone Number

Part I - Cash-flow information

(HK\$'000)

	Reference: MA(BS)1/ MA(BS)1B	Closing balance	Maturity							
			1st day	2nd day	3rd day	4th day	5th day	6th day	7th day	Over 7 days
<u>LIABILITY ITEMS</u>										
1. Deposits from customers										
1.1	Deposits from connected parties									
1.2	Pledged deposits									
1.3	Other deposits									
1.4	Total	6								
2. Due to banks										
2.1	Bank vostro balances									
2.2	Due to banks - connected parties									
2.3	Due to banks - pledged									
2.4	Due to banks - other counterparties									
2.5	Total	8								
3. Negotiable debt instruments issued and outstanding										
<u>ASSET ITEMS</u>										
4. Cash										
5. Due from banks										
5.1	Bank nostro balances									
5.2	Due from banks - connected parties									
5.3	Due from banks - pledged									
5.4	Due from banks - other counterparties									
5.5	Total	17								
6. Debt securities held										
6.1	Exchange Fund Bills and Notes (EFBN)									
6.2	Securities eligible for rediscount at the Discount Window (other than EFBN)									
6.3	Other HKD investment grade securities									
6.4	US Treasuries & other AAA rated USD securities									
6.5	Other USD investment grade securities									
6.6	Other securities									
7. Residential mortgage loans										
7.1	HOS / PSPS mortgage loans									
7.2	HKMC compliant mortgage loans									
7.3	Other mortgage loans									

Part II - Supplementary Information

1. Due to and due from the same counterparty bank

(HK\$'000)

Name of counterparty bank	a. Amount due to the counterparty bank	b. Amount due from the counterparty bank
Total		

2. Residential mortgage loans

(HK\$'000)

	HOS/PSPS mortgage loans	HKMC compliant mortgage loans	Other mortgage loans
(a) Delinquent loans			
(b) Loans in negative equity			