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Co. No. M M Y Y CAT.
(For Official Use Only)

SECRET

under the Banking Ordinance

INTRADAY LIQUIDITY POSITION OF AN AUTHORIZED INSTITUTION *(HONG KONG OFFICE / UNCONSOLIDATED / CONSOLIDATED) BASIS

Position as at _____ (dd/mm/yyyy)
(The last day of the calendar month)

Total number of locations being reported : _____

* Delete where inapplicable. Overseas incorporated institutions are required to report this return showing the intraday liquidity position of the Hong Kong office(s) only.

Name of Authorized Institution	Date of Submission

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 21 days after the last day of each calendar month, 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

Monitoring Tools for Intraday Liquidity

Location of business operation (Note(1)): _____

(In HK\$ Million unless stated otherwise)

Division A: Applicable to all reporting institutions																
Currency	[Significant currency]				[Significant currency]				[Significant currency]				[Significant currency]			
(a) Daily maximum intraday liquidity usage	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average
1. Largest positive net cumulative position - In relation to payment and settlement systems																
2. Largest negative net cumulative position - In relation to payment and settlement systems																
3. Largest positive net cumulative position - In relation to correspondent banking																
4. Largest negative net cumulative position - In relation to correspondent banking																
(b) Available intraday liquidity at the start of the business day	Smallest	Second smallest	Third smallest	Average	Smallest	Second smallest	Third smallest	Average	Smallest	Second smallest	Third smallest	Average	Smallest	Second smallest	Third smallest	Average
1. Total																
Of which:																
1.1 Central bank reserves																
1.2 Collateral recognised by central banks for intraday liquidity purposes																
1.3 Collateral recognised by LVPs or ancillary systems for intraday liquidity purposes																
1.4 Collateral recognised by correspondent banks for intraday liquidity purposes																
1.5 Total credit lines available intraday granted by central banks / settlement institutions, of which																
1.5(i) Committed and secured																
1.5(ii) Committed but not secured																
1.5(iii) Uncommitted but secured																
1.5(iv) Uncommitted and not secured																
1.6 Total credit lines available intraday granted by correspondent banks, of which																
1.6(i) Committed and secured																
1.6(ii) Committed but not secured																
1.6(iii) Uncommitted but secured																
1.6(iv) Uncommitted and not secured																
1.7 Balances with correspondent banks																
1.8 Balances with banks (excluding correspondent banks)																
1.9 Other unencumbered liquid assets on reporting institution's balance sheet																
1.10 Other																
(c) Total payments	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average
1. Daily gross payments received - In relation to payment and settlement systems																
2. Daily gross payments sent - In relation to payment and settlement systems																
3. Daily gross payments received - In relation to correspondent banking																
4. Daily gross payments sent - In relation to correspondent banking																
(d) Time-specific obligations	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average
1. Daily total value of time-specific obligations - In relation to payment and settlement systems																
2. Daily total value of time-specific obligations - In relation to correspondent banking																

Note 1: Please add separate sheet(s) if more than four currencies are reported under one location.

Monitoring Tools for Intraday Liquidity

Location of business operation (Note(1)): _____

(In HK\$ Million unless stated otherwise)

Division B: Applicable to reporting institutions that are direct participants				
Currency	[Significant currency]	[Significant currency]	[Significant currency]	[Significant currency]
(a) Intraday throughput (%)	Average	Average	Average	Average
1. throughput at 01:00				
2. throughput at 02:00				
3. throughput at 03:00				
4. throughput at 04:00				
5. throughput at 05:00				
6. throughput at 06:00				
7. throughput at 07:00				
8. throughput at 08:00				
9. throughput at 09:00				
10. throughput at 10:00				
11. throughput at 11:00				
12. throughput at 12:00				
13. throughput at 13:00				
14. throughput at 14:00				
15. throughput at 15:00				
16. throughput at 16:00				
17. throughput at 17:00				
18. throughput at 18:00				
19. throughput at 19:00				
20. throughput at 20:00				
21. throughput at 21:00				
22. throughput at 22:00				
23. throughput at 23:00				
24. throughput at 24:00				

Note 1: Please add separate sheet(s) if more than four currencies are reported under one location.

Monitoring Tools for Intraday Liquidity

Location of business operation (Note(1)): _____

(In HK\$ Million unless stated otherwise)

Division C: Applicable to reporting institutions that provide correspondent banking services																
Currency	Significant currency				Significant currency				Significant currency				Significant currency			
	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average
(a) Daily total gross value of payments made on behalf of correspondent banking customers																
	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average	Largest	Second largest	Third largest	Average
(b) Intraday credit lines extended to correspondent banking customers																
1. Total value, of which																
1.1 Committed and secured																
1.2 Committed but not secured																
1.3 Uncommitted but secured																
1.4 Uncommitted and not secured																
2. Peak utilisation rate (%)																
3. Average utilisation rate over reporting period (%)																

Note 1: Please add separate sheet(s) if more than four currencies are reported under one location.