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(For Official Use Only)

Information required under the Banking Ordinance

RETURN ON LIQUIDITY MONITORING TOOLS

*** HONG KONG OFFICE / UNCONSOLIDATED / CONSOLIDATED POSITION**

As at .....

Parts reported in this submission	(please tick)
Part 1 to Part 3	☐
Part 4A (where applicable)	☐
Part 4B (where applicable)	☐
Part 4C (where applicable)	☐
Part 5 (where applicable)	☐

Name of Authorized Institution	Date of Submission
Is the institution designated by the Monetary Authority as a category 1 institution under rule 3 of the Banking (Liquidity) Rules (BLR)? [Yes / No *]	

* Delete where inapplicable.

The Banking Ordinance

The Monetary Authority requires the submitting Authorized Institution to provide the information specified in this return to the Monetary Authority, in the form set out in the return, in accordance with section 63(2) of the Banking Ordinance.

The information, in the form of the duly completed return, must be submitted to the Monetary Authority:
i) in respect of Part 1 to Part 3, not later than one month after each month-end; and
ii) in respect of Part 4 (consisting of Parts 4A, 4B and 4C) to Part 5 (where applicable), not later than one month after each quarter-end,
unless otherwise advised by the Monetary Authority. If the submission deadline falls on a public holiday, it will be deferred to the next working day.

This return must be completed in accordance with the completion instructions issued by the Monetary Authority to ensure that all requisite information is provided and submitted in the required form.

We certify that the information reported in 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 1 - CONCENTRATION OF FUNDING SOURCES

Table A - Significant funding providers

(HK$'000)

Significant funding providers (including 10 largest banks, 10 largest non-bank customers, and any other bank or non-bank customer which has provided, on a group basis, funding exceeding 1% of the reporting institution's total liabilities)	Connected party of the reporting institution (Yes / No)*	Total amount	As % of total liabilities	Breakdown of total amount by remaining term to maturity				
				up to 1 month	exceed 1 month, up to 3 months	exceed 3 months, up to 6 months	exceed 6 months, up to 12 months	exceed 12 months
1. Banks								
2. Non-bank customers								

(Supplementary sheets may be attached if necessary)

* In case of a connected party of the reporting institution, mark "Yes". Otherwise, mark "No".

PART 1 - CONCENTRATION OF FUNDING SOURCES

Table B - Significant funding instruments

(HK$'000)

Significant funding instruments	Total amount	As % of total liabilities	Breakdown of total amount by remaining term to maturity				
			up to 1 month	exceed 1 month, up to 3 months	exceed 3 months, up to 6 months	exceed 6 months, up to 12 months	exceed 12 months
1. Deposits from retail customers							
(a) up to (and including) HK$500,000							
(b) exceed HK$500,000, up to (and including) HK$10,000,000							
(c) exceed HK$10,000,000							
(d) Total	0	0%	0	0	0	0	0
(e) Memorandum item: Deposits reported in sub-item (d) that are fully insured by an effective deposit insurance scheme (EDIS)							
2. Deposits from other non-bank customers							
(a) up to (and including) HK$500,000							
(b) exceed HK$500,000, up to (and including) HK$10,000,000							
(c) exceed HK$10,000,000							
(d) Total	0	0%	0	0	0	0	0
(e) Memorandum item: Deposits reported in sub-item (d) that are fully insured by an EDIS							
3. Funding raised from banks							
4. Capital and debt instruments issued and outstanding							
(a) Capital instruments							
(b) Certificates of deposit							
(c) Debt securities (senior, unsecured, not structured)							
(d) Convertible securities (which do not fall within sub-item (a))							
(e) Asset-backed securities							
(f) Other capital or debt instruments (structured or otherwise) not included in sub-items (a) to (e)							
5. Other outstanding funding instruments used by the reporting institution to obtain funds exceeding 1% of total liabilities, but not otherwise included in items 1 to 4 (please specify)							

(Supplementary sheets may be attached if necessary)

PART 2 - UNENCUMBERED ASSETS AVAILABLE FOR SECURED BORROWING

(HK$'000)

Types of unencumbered assets	Total amount	Location of assets	
		Hong Kong	Overseas
1. Assets which are, or may be, acceptable as collateral under the MA's liquidity facilities and other contingency funding mechanisms			
(a) EF debt securities			
(b) Hong Kong Government bonds			
(c) Assets that can be used as collateral under RMB Liquidity Facility			
(d) US Treasury debt securities			
(e) AAA-rated securities not included in items (a) to (d)			
(f) Other investment grade securities			
(g) Interbank placements after deductions (Note)			
(h) Residential mortgage loans			
(i) Mortgage loans under Home Ownership Schemes or Private Sector Participation Schemes			
(ii) Mortgage loans which satisfy the purchasing criteria of The Hong Kong Mortgage Corporation Limited			
(iii) Other residential mortgage loans			
2. Assets which may be used as collateral for borrowing from overseas central banks or governments			
(a) *(For completion by reporting institutions incorporated in Hong Kong)* Assets held by the reporting institution (including its overseas branches or specified associated entities) that can be used as collateral for access to standing facilities offered by central banks or governments in host jurisdictions			
(b) *(For completion by reporting institutions incorporated outside Hong Kong)* Assets held by the Hong Kong branch of the reporting institution that can be used by its Head Office as collateral to borrow from the central bank or government in its home jurisdiction			
3. Other assets not included elsewhere, but may be used as collateral for secured borrowing in wholesale funding markets			
(a) Debt securities assigned with a 0% risk-weight under the standardized (credit risk) approach			
(b) Debt securities assigned with a non-0% risk-weight that is not more than 20% under the standardized (credit risk) approach			
(c) Other assets which are reasonably expected to have potential for use as collateral for secured borrowing purposes			
4. Memorandum item: Assets reported in items 1 to 3, which are posted by customers to the reporting institution as collateral that can be re-hypothecated by the institution (but have not yet been re-hypothecated)			

Note: Exclude any interbank placement which (i) may be the subject of possible set-off claims or (ii) is placed with a connected bank of the reporting institution.

PART 3 - COMMITTED FACILITIES

Table A - Committed facilities received from the MA, central banks, governments, banks or non-bank financial institutions, or Forward Commitment Facility received from The Hong Kong Mortgage Corporation Limited (if applicable) that are significant (10 largest of such facilities and any exceeding 1% of the reporting institution's total liabilities)

Name of facility provider	Connected party (Yes / No)*	Total contractual facility limit (HK$'000)	Irrevocable undrawn commitment (HK$'000)	Total amount drawn (HK$'000)
Total				

Table B - Committed facilities granted to banks or non-bank financial institutions that are significant (10 largest of such facilities and any exceeding 1% of the reporting institution's total liabilities)

Name of bank or non-bank financial institution to which the facility is granted	Connected party (Yes / No)*	Total contractual facility limit (HK$'000)	Irrevocable undrawn commitment (HK$'000)	Total amount drawn (HK$'000)
Total				

(Supplementary sheets may be attached if necessary)

* In case of a connected party of the reporting institution, mark "Yes". Otherwise, mark "No".

PART 4A: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION (ALL-CURRENCY) - TO BE REPORTED BY SELECTED AIS ONLY

A. Contractual maturity profile **(HK$'000)**

		Total amount	Contractual maturity of cash flows and securities flows arising from the relevant items																	Balancing amount
			Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
On-balance sheet liabilities																				
1	Deposits from non-bank customers																			
	(a) Pledged deposits																			
	(b) Demand, savings and current account deposits																			
	(c) Term, call and notice deposits																			
	(d) Memorandum item: Deposits from related parties reported in sub-items (b) and (c) above																			
2	Amount payable arising from securities financing transactions (other than securities swap transactions)																			
3	Amount payable arising from derivative contracts																			
4	Due to MA for a/c of Exchange Fund																			
5	Due to overseas central banks																			
6	Due to banks which are:-																			
	(a) Bank vostro balances																			
	(b) Due to related parties																			
	(c) Pledged interbank borrowings																			
	(d) Due to other counterparties																			
7	Debt securities, prescribed instruments and structured financial instruments issued and outstanding																			
8	Other liabilities																			
9	Capital and reserves																			
10	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Off-balance sheet obligations																				
11	Irrevocable loan commitments or facilities granted																			
	(a) With dates and amounts of drawdown ascertained																			
	(b) Others (not included in sub-item (a))																			
12	Contractual obligations arising from securities financing transactions (not included in item 2)																			
	(a) Memorandum item: Contractual obligations reported in item 12 that are in terms of cash																			
13	Contractual obligations arising from derivative contracts (not included in item 3)																			
14	Off-balance sheet obligations not included in items 11 to 13																			
	(a) With dates and amounts of payment ascertained																			
	(b) Others																			
15	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

PART 4A: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION (ALL-CURRENCY) - TO BE REPORTED BY SELECTED AIS ONLY

A. Contractual maturity profile **(HK$'000)**

		Total amount	Contractual maturity of cash flows and securities flows arising from the relevant items																	Balancing amount
	On-balance sheet assets		Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
16	Currency notes and coins																			
17	Amount receivable arising from securities financing transactions (other than securities swap transactions)																			
18	Amount receivable arising from derivative contracts																			
19	Due from MA for a/c of Exchange Fund																			
20	Due from overseas central banks																			
21	Due from banks which are:-																			
	(a) Bank nostro balances																			
	(b) Due from related parties																			
	(c) Pledged interbank placements																			
	(d) Due from other counterparties																			
22	Debt securities, prescribed instruments and structured financial instruments held (net of short positions)																			
	(a) Readily monetizable																			
	(b) Not readily monetizable																			
	(i) Pledged to customers																			
	(ii) Others																			
	(c) Memorandum item: Cash inflow arising from the debt securities and instruments according to contractual maturity dates																			
23	Acceptances and bills of exchange held																			
24	Loans and advances to non-bank customers																			
25	Other assets, of which																			
	(a) Listed equities																			
	(b) Others																			
26	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
	Off-balance sheet claims																			
27	Irrevocable loan commitments or facilities received																			
	(a) With dates and amounts of drawdown ascertained																			
	(b) Others																			
28	Contractual claims arising from securities financing transactions (not included in item 17)																			
	(a) Memorandum item: Contractual claims reported in item 28 that are in terms of cash																			
29	Contractual claims arising from derivative contracts (not included in item 18)																			
30	Off-balance sheet claims not included in items 27 to 29																			
	(a) With dates and amounts of receipt of payment ascertained																			
	(b) Others																			
31	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
32	**Contractual Maturity Mismatch**		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	
33	**Cumulative Contractual Maturity Mismatch**		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	

PART 4A: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION (ALL-CURRENCY) - TO BE REPORTED BY SELECTED AIS ONLY

B. Supplementary Information **(HK$'000)**

Table B1	**Total amount**	**Contractual maturity of securities flows arising from securities financing transactions**																	**Balancing amount**
		Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
34 Securities pledged to the reporting institution as collateral under securities financing transactions (to be returned to customers)																			
(a) Readily monetizable through re-hypothecation																			
(b) Not readily monetizable																			
(i) Re-hypothecated																			
(ii) Others																			
(c) Memorandum item: Securities reported in sub-items (a) and (b) - according to contractual dates of return to customers																			
35 Securities purchased by the reporting institution under securities financing transactions (to be repurchased by customers)																			
(a) Readily monetizable through re-hypothecation																			
(b) Not readily monetizable																			
(i) Re-hypothecated																			
(ii) Others																			
(c) Memorandum item: Securities reported in sub-items (a) and (b) - according to contractual dates of repurchase by customers																			
36 Securities pledged to customers as collateral under securities financing transactions (to be returned to the reporting institution)																			
37 Securities sold to customers under securities financing transactions (to be repurchased by the reporting institution)																			

(HK$'000)

Table B2	**Total amount**	**Contractual maturity of securities flows arising from derivative contracts**																	**Balancing amount**
		Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
38 Securities pledged to the reporting institution as collateral under derivative contracts (to be returned to customers)																			
(a) Readily monetizable through re-hypothecation																			
(b) Not readily monetizable																			
(i) Re-hypothecated																			
(ii) Others																			
(c) Memorandum item: Securities reported in sub-items (a) and (b) - according to contractual dates of return to customers																			
39 Securities pledged to customers as collateral under derivative contracts (to be returned to the reporting institution)																			

PART 4A: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION (ALL-CURRENCY) - TO BE REPORTED BY SELECTED AIS ONLY

(HK$'000)

Table B3		**Total amount**	**Estimated cash flows arising from selected assets, liabilities and off-balance sheet items (based on behavioural assumptions)**																	**Balancing amount**
			Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
40	Demand, savings and current account deposits (referred to in item 1(b))																				
	(a) According to the lowest month-end balance recorded in past 12 months																				
	(b) Memorandum item: According to estimated dates and amounts of withdrawal by customers																				
41	Irrevocable loan commitments or facilities granted (referred to in item 11(b)) - according to estimated dates and amounts of drawdown by customers																				
42	Off-balance sheet obligations (referred to in item 14(b)) - according to estimated dates and amounts of payment to customers																				
43	Loans and advances to non-bank customers (referred to in item 24) - according to estimated dates and amounts of repayment by customers																				

(HK$'000)

Table B4		**Beginning balance**	**Flows of unencumbered securities available to the reporting institution**																	**Balancing amount**
			Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
Unencumbered securities available to the reporting institution																				
44	EF debt securities																				
45	Hong Kong Government bonds																				
46	Assets that can be used as collateral under RMB Liquidity Facility																				
47	US Treasury debt securities																				
48	AAA-rated securities not included in items 44 to 47																				
	(a) Issued or guaranteed by a sovereign, central bank or other public sector entity																				
	(b) Issued or guaranteed by a relevant international organisation or multinational development bank																				
	(c) Issued by corporates																				
	(d) Issued by banks and non-bank financial institutions																				
	(e) Residential mortgage-backed securities																				
	(f) Others not included in items (a) to (e)																				
49	Other investment grade securities																				
	(a) Issued or guaranteed by a sovereign, central bank or other public sector entity																				
	(b) Issued or guaranteed by a relevant international organisation or multinational development bank																				
	(c) Issued by corporates																				
	(d) Issued by banks and non-bank financial institutions																				
	(e) Residential mortgage-backed securities																				
	(f) Others not included in items (a) to (e)																				
50	Other debt securities not included in items 44 to 49																				
51	Listed ordinary shares																				

PART 4A: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION (ALL-CURRENCY) - TO BE REPORTED BY SELECTED AIS ONLY

Table B5. Due to and due from the same counterparty bank (To be reported by locally incorporated licensed banks only) **(HK$'000)**

Name of counterparty bank	**Amount due to the counterparty bank**	**Amount due from the counterparty bank**
Total		

Table B6 Residential mortgage loans (To be reported by locally incorporated licensed banks only) **(HK$'000)**

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

PART 4B: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION (BY SIGNIFICANT CURRENCIES) - TO BE REPORTED BY SELECTED AIS ONLY

Currency: CNY - CHINESE YUAN RENMINBI

A. Contractual maturity profile **(HK$'000)**

		Total amount	Contractual maturity of cash flows and securities flows arising from the relevant items																	Balancing amount
			Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
On-balance sheet liabilities																				
1	Deposits from non-bank customers																			
	(a) Pledged deposits																			
	(b) Demand, savings and current account deposits																			
	(c) Term, call and notice deposits																			
	(d) Memorandum item: Deposits from related parties reported in sub-items (b) and (c) above																			
2	Amount payable arising from securities financing transactions (other than securities swap transactions)																			
3	Amount payable arising from derivative contracts																			
4	Due to MA for a/c of Exchange Fund																			
5	Due to overseas central banks																			
6	Due to banks which are:-																			
	(a) Bank vostro balances																			
	(b) Due to related parties																			
	(c) Pledged interbank borrowings																			
	(d) Due to other counterparties																			
7	Debt securities, prescribed instruments and structured financial instruments issued and outstanding																			
8	Other liabilities																			
9	Capital and reserves																			
10	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Off-balance sheet obligations																				
11	Irrevocable loan commitments or facilities granted																			
	(a) With dates and amounts of drawdown ascertained																			
	(b) Others (not included in sub-item (a))																			
12	Contractual obligations arising from securities financing transactions (not included in item 2)																			
	(a) Memorandum item: Contractual obligations reported in item 12 that are in terms of cash																			
13	Contractual obligations arising from derivative contracts (not included in item 3)																			
14	Off-balance sheet obligations not included in items 11 to 13																			
	(a) With dates and amounts of payment ascertained																			
	(b) Others																			
15	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

PART 4B: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION (BY SIGNIFICANT CURRENCIES) - TO BE REPORTED BY SELECTED AIS ONLY

Currency: CNY - CHINESE YUAN RENMINBI

A. Contractual maturity profile **(HK$'000)**

		Total amount	Contractual maturity of cash flows and securities flows arising from the relevant items																	Balancing amount
			Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
On-balance sheet assets																				
16	Currency notes and coins																			
17	Amount receivable arising from securities financing transactions (other than securities swap transactions)																			
18	Amount receivable arising from derivative contracts																			
19	Due from MA for a/c of Exchange Fund																			
20	Due from overseas central banks																			
21	Due from banks which are:-																			
	(a) Bank nostro balances																			
	(b) Due from related parties																			
	(c) Pledged interbank placements																			
	(d) Due from other counterparties																			
22	Debt securities, prescribed instruments and structured financial instruments held (net of short positions)																			
	(a) Readily monetizable																			
	(b) Not readily monetizable																			
	(i) Pledged to customers																			
	(ii) Others																			
	(c) Memorandum item: Cash inflow arising from the debt securities and instruments according to contractual maturity dates																			
23	Acceptances and bills of exchange held																			
24	Loans and advances to non-bank customers																			
25	Other assets, of which																			
	(a) Listed equities																			
	(b) Others																			
26	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Off-balance sheet claims																				
27	Irrevocable loan commitments or facilities received																			
	(a) With dates and amounts of drawdown ascertained																			
	(b) Others																			
28	Contractual claims arising from securities financing transactions (not included in item 17)																			
	(a) Memorandum item: Contractual claims reported in item 28 that are in terms of cash																			
29	Contractual claims arising from derivative contracts (not included in item 18)																			
30	Off-balance sheet claims not included in items 27 to 29																			
	(a) With dates and amounts of receipt of payment ascertained																			
	(b) Others																			
31	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
32	**Contractual Maturity Mismatch**		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	
33	**Cumulative Contractual Maturity Mismatch**		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	

PART 4B: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION (BY SIGNIFICANT CURRENCIES) - TO BE REPORTED BY SELECTED AIS ONLY

Currency: CNY - CHINESE YUAN RENMINBI

B. Supplementary Information **(HK$'000)**

Table B1

		Total amount	Contractual maturity of securities flows arising from securities financing transactions																	Balancing amount
			Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
34	Securities pledged to the reporting institution as collateral under securities financing transactions (to be returned to customers)																			
	(a) Readily monetizable through re-hypothecation																			
	(b) Not readily monetizable																			
	(i) Re-hypothecated																			
	(ii) Others																			
	(c) Memorandum item: Securities reported in sub-items (a) and (b) - according to contractual dates of return to customers																			
35	Securities purchased by the reporting institution under securities financing transactions (to be repurchased by customers)																			
	(a) Readily monetizable through re-hypothecation																			
	(b) Not readily monetizable																			
	(i) Re-hypothecated																			
	(ii) Others																			
	(c) Memorandum item: Securities reported in sub-items (a) and (b) - according to contractual dates of repurchase by customers																			
36	Securities pledged to customers as collateral under securities financing transactions (to be returned to the reporting institution)																			
37	Securities sold to customers under securities financing transactions (to be repurchased by the reporting institution)																			

(HK$'000)

Table B2

		Total amount	Contractual maturity of securities flows arising from derivative contracts																	Balancing amount
			Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
38	Securities pledged to the reporting institution as collateral under derivative contracts (to be returned to customers)																			
	(a) Readily monetizable through re-hypothecation																			
	(b) Not readily monetizable																			
	(i) Re-hypothecated																			
	(ii) Others																			
	(c) Memorandum item: Securities reported in sub-items (a) and (b) - according to contractual dates of return to customers																			
39	Securities pledged to customers as collateral under derivative contracts (to be returned to the reporting institution)																			

PART 4B: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION (BY SIGNIFICANT CURRENCIES) - TO BE REPORTED BY SELECTED AIS ONLY

Currency: CNY - CHINESE YUAN RENMINBI

(HK$'000)

Table B3		**Total amount**	**Estimated cash flows arising from selected assets, liabilities and off-balance sheet items (based on behavioural assumptions)**																	**Balancing amount**
			Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
40	Demand, savings and current account deposits (referred to in item 1(b))																			
	(a) According to the lowest month-end balance recorded in past 12 months																			
	(b) Memorandum item: According to estimated dates and amounts of withdrawal by customers																			
41	Irrevocable loan commitments or facilities granted (referred to in item 11(b)) - according to estimated dates and amounts of drawdown by customers																			
42	Off-balance sheet obligations (referred to in item 14(b)) - according to estimated dates and amounts of payment to customers																			
43	Loans and advances to non-bank customers (referred to in item 24) - according to estimated dates and amounts of repayment by customers																			

(HK$'000)

Table B4		**Beginning balance**	**Flows of unencumbered securities available to the reporting institution**																	**Balancing amount**
			Next day	2nd day	3rd day	4th day	5th day	6th day	7th day	>7 days up to 2 weeks	>2 weeks up to 4 weeks	>4 weeks up to 6 weeks	> 6 weeks up to 2 months	> 2 months up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
Unencumbered securities available to the reporting institution																				
44	EF debt securities																			
45	Hong Kong Government bonds																			
46	Assets that can be used as collateral under RMB Liquidity Facility																			
47	US Treasury debt securities																			
48	AAA-rated securities not included in items 44 to 47																			
	(a) Issued or guaranteed by a sovereign, central bank or other public sector entity																			
	(b) Issued or guaranteed by a relevant international organisation or multinational development bank																			
	(c) Issued by corporates																			
	(d) Issued by banks and non-bank financial institutions																			
	(e) Residential mortgage-backed securities																			
	(f) Others not included in items (a) to (e)																			
49	Other investment grade securities																			
	(a) Issued or guaranteed by a sovereign, central bank or other public sector entity																			
	(b) Issued or guaranteed by a relevant international organisation or multinational development bank																			
	(c) Issued by corporates																			
	(d) Issued by banks and non-bank financial institutions																			
	(e) Residential mortgage-backed securities																			
	(f) Others not included in items (a) to (e)																			
50	Other debt securities not included in items 44 to 49																			
51	Listed ordinary shares																			

PART 4C: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION - FOR AIS NOT REQUIRED TO REPORT PARTS 4A AND 4B

A. Contractual maturity profile **(HK$'000)**

		Total amount	Contractual maturity of cash flows and securities flows arising from the relevant items										Balancing amount
			Next day	2 to 7 days	8 days to 1 month	> 1 month up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
On-balance sheet liabilities													
1	Deposits from non-bank customers												
	(a) Pledged deposits												
	(b) Demand, savings and current account deposits												
	(c) Term, call and notice deposits												
	(d) Memorandum item: Deposits from related parties reported in sub-items (b) and (c) above												
2	Amount payable arising from securities financing transactions (other than securities swap transactions)												
3	Amount payable arising from derivative contracts												
4	Due to MA for a/c of Exchange Fund												
5	Due to overseas central banks												
6	Due to banks which are:-												
	(a) Bank vostro balances												
	(b) Due to related parties												
	(c) Pledged interbank borrowings												
	(d) Due to other counterparties												
7	Debt securities, prescribed instruments and structured financial instruments issued and outstanding												
8	Other liabilities												
9	Capital and reserves												
10	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Off-balance sheet obligations													
11	Irrevocable loan commitments or facilities granted												
	(a) With dates and amounts of drawdown ascertained												
	(b) Others (not included in sub-item (a))												
12	Contractual obligations arising from securities financing transactions (not included in item 2)												
	(a) Memorandum item: Contractual obligations reported in item 12 that are in terms of cash												
13	Contractual obligations arising from derivative contracts (not included in item 3)												
14	Off-balance sheet obligations not included in items 11 to 13												
	(a) With dates and amounts of payment ascertained												
	(b) Others												
15	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

PART 4C: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION - FOR AIS NOT REQUIRED TO REPORT PARTS 4A AND 4B

A. Contractual maturity profile

(HK$'000)

		Total amount	Contractual maturity of cash flows and securities flows arising from the relevant items										Balancing amount
			Next day	2 to 7 days	8 days to 1 month	> 1 month up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
On-balance sheet assets													
16	Currency notes and coins												
17	Amount receivable arising from securities financing transactions (other than securities swap transactions)												
18	Amount receivable arising from derivative contracts												
19	Due from MA for a/c of Exchange Fund												
20	Due from overseas central banks												
21	Due from banks which are:-												
	(a) Bank nostro balances												
	(b) Due from related parties												
	(c) Pledged interbank placements												
	(d) Due from other counterparties												
22	Debt securities, prescribed instruments and structured financial instruments held (net of short positions)												
	(a) Readily monetizable												
	(b) Not readily monetizable												
	(i) Pledged to customers												
	(ii) Others												
	(c) Memorandum item: Cash inflow arising from the debt securities and instruments according to contractual maturity dates												
23	Acceptances and bills of exchange held												
24	Loans and advances to non-bank customers												
25	Other assets, of which												
	(a) Listed equities												
	(b) Others												
26	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Off-balance sheet claims													
27	Irrevocable loan commitments or facilities received												
	(a) With dates and amounts of drawdown ascertained												
	(b) Others												
28	Contractual claims arising from securities financing transactions (not included in item 17)												
	(a) Memorandum item: Contractual claims reported in item 28 that are in terms of cash												
29	Contractual claims arising from derivative contracts (not included in item 18)												
30	Off-balance sheet claims not included in items 27 to 29												
	(a) With dates and amounts of receipt of payment ascertained												
	(b) Others												
31	**Total**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
32	**Contractual Maturity Mismatch**		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	
33	**Cumulative Contractual Maturity Mismatch**		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	

PART 4C: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION - FOR AIS NOT REQUIRED TO REPORT PARTS 4A AND 4B

B. Supplementary Information **(HK$'000)**

Table B1

		Total amount	Contractual maturity of securities flows arising from securities financing transactions										Balancing amount
			Next day	2 to 7 days	8 days to 1 month	> 1 month up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
34	Securities pledged to the reporting institution as collateral under securities financing transactions (to be returned to customers)												
	(a) Readily monetizable through re-hypothecation												
	(b) Not readily monetizable												
	(i) Re-hypothecated												
	(ii) Others												
	(c) Memorandum item: Securities reported in sub-items (a) and (b) - according to contractual dates of return to customers												
35	Securities purchased by the reporting institution under securities financing transactions (to be repurchased by customers)												
	(a) Readily monetizable through re-hypothecation												
	(b) Not readily monetizable												
	(i) Re-hypothecated												
	(ii) Others												
	(c) Memorandum item: Securities reported in sub-items (a) and (b) - according to contractual dates of repurchase by customers												
36	Securities pledged to customers as collateral under securities financing transactions (to be returned to the reporting institution)												
37	Securities sold to customers under securities financing transactions (to be repurchased by the reporting institution)												

PART 4C: MATURITY PROFILE AND SUPPLEMENTARY INFORMATION - FOR AIS NOT REQUIRED TO REPORT PARTS 4A AND 4B

(HK$'000)

Table B2

		Total amount	Contractual maturity of securities flows arising from derivative contracts										Balancing amount
			Next day	2 to 7 days	8 days to 1 month	> 1 month up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
38	Securities pledged to the reporting institution as collateral under derivative contracts (to be returned to customers)												
	(a) Readily monetizable through re-hypothecation												
	(b) Not readily monetizable												
	(i) Re-hypothecated												
	(ii) Others												
	(c) Memorandum item: Securities reported in sub-items (a) and (b) - according to contractual dates of return to customers												
39	Securities pledged to customers as collateral under derivative contracts (to be returned to the reporting institution)												

(HK$'000)

Table B3

		Total amount	Estimated cash flows arising from selected assets, liabilities and off-balance sheet items (based on behavioural assumptions)										Balancing amount
			Next day	2 to 7 days	8 days to 1 month	> 1 month up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	
40	Demand, savings and current account deposits (referred to in item 1(b))												
	(a) According to the lowest month-end balance recorded in past 12 months												
	(b) Memorandum item: According to estimated dates and amounts of withdrawal by customers												
41	Irrevocable loan commitments or facilities granted (referred to in item 11(b)) - according to estimated dates and amounts of drawdown by customers												
42	Off-balance sheet obligations (referred to in item 14(b)) - according to estimated dates and amounts of payment to customers												
43	Loans and advances to non-bank customers (referred to in item 24) - according to estimated dates and amounts of repayment by customers												

PART 5 - LIQUIDITY COVERAGE RATIO BY SIGNIFICANT CURRENCIES

(to be reported by category 1 institutions only)

(HK$'000)

	A	B	C	D	E	F
	Total HQLA (before adjustments for 15% ceiling and 40% ceiling)	Total HQLA (after adjustments for 15% ceiling and 40% ceiling)	Total expected cash outflows	Total expected cash inflows (before 75% ceiling)	Total expected cash inflows (after 75% ceiling)	LCR (%) (= B ÷ (C – E))
HK dollars					0	#DIV/0!
US dollars					0	#DIV/0!
Renminbi					0	#DIV/0!
Other currencies which are significant to the reporting institution (please specify)						
					0	#DIV/0!
					0	#DIV/0!
					0	#DIV/0!
					0	#DIV/0!
					0	#DIV/0!
					0	#DIV/0!
					0	#DIV/0!
					0	#DIV/0!
					0	#DIV/0!
					0	#DIV/0!
					0	#DIV/0!

(Supplementary sheets may be attached if necessary)