JB

SECRET

CAT | Co. No. | MM | YY

(For Official Use Only)

under the Banking Ordinance

RETURN OF INTEREST RATE RISK IN THE BANKING BOOK
(SUPPLEMENTARY INFORMATION)

Position of *Local Office(s)/Local Offices and Overseas Branches

As at ....
(last day of the month)

*Delete where inapplicable. Overseas incorporated institutions are required to report the position of their 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 14 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*

MA(BS)12B (6/2019)

Interest Rate Risk in the Banking Book (Supplementary Information)

Position of * Banking Book / Trading Book and Banking Book
Currency: Hong Kong Dollar

* Delete where inappropriate.

(In HK$ Million)

TIME BAND		INTEREST RATE-SENSITIVE LIABILITIES (Note (1)) 1. Total interest rate-sensitive liabilities a. Total	b. Deposits	c. Total weighted average interest costs	d. Weighted average interest costs (Deposits)
Next day or less	(A)			%	%
2 to 7 days	(B)			%	%
8 days to 1 month	(C)			%	%
1 to 3 months	(D)			%	%
3 to 6 months	(E)			%	%
6 to 12 months	(F)			%	%
1 to 2 years	(G)			%	%
2 to 3 years	(H)			%	%
3 to 4 years	(I)			%	%
4 to 5 years	(J)			%	%
5 to 7 years	(K)			%	%
7 to 10 years	(L)			%	%
10 to 15 years	(M)			%	%
15 to 20 years	(N)			%	%
More than 20 years	(O)			%	%
Total interest rate-sensitive liabilities	Total (A to O)			%	%
Total interest rate-sensitive liabilities (book value)	(P)				
Total non-interest rate-sensitive liabilities (book value)	(Q)+(R)				
Equity capital (book value)	(Q)				
Others (book value)	(R)				
Total liabilities (book value)	Total (P to R)				

Note:
(1) Authorized institutions can choose to report either detailed statistics or the aggregate figures. Please refer to item 14 of Specific Instructions under Section C of the Completion Instructions for details.