

(For Official Use Only)
(只供本局填寫)under the Banking Ordinance
根據《銀行業條例》RETURN OF INTEREST RATE RISK IN THE BANKING BOOK
(SUPPLEMENTARY INFORMATION)
銀行帳內的利率風險申報表
(補充資料)

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

* 本地辦事處 / 本地辦事處及海外分行的持倉

As at
截至 (last day of the month 該月最後一天)

*Delete where inapplicable. Overseas incorporated institutions are required to report the position of their Hong Kong office(s) only.
請刪去不適用者。海外註冊機構只須填報其香港辦事處的持倉。

Name of Authorized Institution 認可機構名稱	Date of Submission 遞交日期
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The Banking Ordinance
《銀行業條例》

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.

本申報表內的資料是根據《銀行業條例》第 63(2) 條所要求的。除金融管理專員另有指示外，本申報表須於每個曆月結束後 14 天內遞交金融管理專員。

Note: This return is to be prepared in accordance with the completion instructions issued by the Monetary Authority.
註：本申報表須按金融管理專員發出的填報指示填寫。

We certify that this return is, to the best of our knowledge and belief, correct.
我們據所知及確信，證明本申報表內容均屬正確無誤。

Chief Accountant
會計主任_____
Chief Executive
行政總裁_____
Name
姓名_____
Name
姓名

Name and telephone number of responsible person who may be contacted by the Monetary Authority in case of any query.
金融管理專員需要查詢時可聯絡的負責人姓名和電話號碼。

Name
姓名_____
Telephone Number
電話號碼

Interest Rate Risk in the Banking Book (Supplementary Information)

銀行帳內的利率風險申報表 (補充資料)

Position of * Banking Book / Trading Book and Banking Book

* 銀行帳 / 交易帳及銀行帳的持倉

Currency: Hong Kong Dollar

貨幣: 港元

* Delete where inappropriate. 請刪去不適用者。

(In HK\$ Million)

百萬港元

		INTEREST RATE-SENSITIVE LIABILITIES 利率敏感負債 (Note 註 (1))			
		1. Total interest rate-sensitive liabilities 總計利率敏感負債			
TIME BAND 時段		a. Total 總計	b. Deposits 存款	c. Total weighted average interest costs 總加權 平均利息成本	d. Weighted average interest costs (Deposits) 加權 平均利息成本 (存款)
Next day or less 翌日或當日	(A)			%	%
2 to 7 days 2 日至 7 日	(B)			%	%
8 days to 1 month 8 日至 1 個月	(C)			%	%
1 to 3 months 1 至 3 個月	(D)			%	%
3 to 6 months 3 至 6 個月	(E)			%	%
6 to 12 months 6 至 12 個月	(F)			%	%
1 to 2 years 1 至 2 年	(G)			%	%
2 to 3 years 2 至 3 年	(H)			%	%
3 to 4 years 3 至 4 年	(I)			%	%
4 to 5 years 4 至 5 年	(J)			%	%
5 to 7 years 5 至 7 年	(K)			%	%
7 to 10 years 7 至 10 年	(L)			%	%
10 to 15 years 10 至 15 年	(M)			%	%
15 to 20 years 15 至 20 年	(N)			%	%
More than 20 years 20 年以上	(O)			%	%
Total interest rate-sensitive liabilities 總計利率敏感負債	Total 總計 (A to 至 O)			%	%
Total interest rate-sensitive liabilities (book value) 總計利率敏感負債 (帳面值)	(P)				
Total non-interest rate-sensitive liabilities (book value) 總計非利率敏感負債 (帳面值)	(Q)+(R)				
Equity capital (book value) 權益資本 (帳面值)	(Q)				
Others (book value) 其他 (帳面值)	(R)				
Total liabilities (book value) 總計負債 (帳面值)	Total 總計 (P to 至 R)				

Note註：

(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.

認可機構可選擇填報詳細統計數字或合計數字。請參閱「填報指示」C部「具體指示」第14項。