Completion Instructions

Return on Intraday Liquidity Position of an Authorized Institution

Form MA(BS)22

Introduction

1. This Return is developed to implement the guidance, *Monitoring Tools for Intraday Liquidity Management*, issued by the Basel Committee on Banking Supervision ("BCBS") in April 2013 ("the Guidance")[1]. The Guidance prescribes a set of monitoring tools to enable banking supervisors to better monitor a bank's management of intraday liquidity risk and its ability to meet payment and settlement obligations on a timely basis under both normal and stressed conditions ("the Monitoring Tools"). The Monitoring Tools, highlighted in the table below and detailed in Section C of these Completion Instructions ("CIs"), are designed to complement the qualitative guidance on intraday liquidity management set out in the BCBS's *Principles for Sound Liquidity Risk Management and Supervision* (2008)[2] (see Principle 8). The intraday liquidity stress-testing provisions set out in the Guidance, which provide certain stress scenarios for banks to assess their intraday liquidity positions in stressed conditions, are to be implemented under relevant Supervisory Policy Manual modules (e.g. *Sound Systems and Controls for Liquidity Risk Management* ("LM-2")).

Monitoring Tools prescribed in the Guidance

A. Monitoring Tools applicable to all reporting banks A(i) *Daily maximum intraday liquidity usage* A(ii) *Available intraday liquidity at the start of the business day* A(iii) *Total payments* A(iv) *Time-specific obligations*
B. Monitoring Tools applicable to reporting banks that provide correspondent banking services B(i) *Value of payments made on behalf of correspondent banking customers* B(ii) *Intraday credit lines extended to customers*
C. Monitoring Tool applicable to reporting banks which are direct participants of large-value payment systems ("LVPSs") C(i) *Intraday throughput*

2. These CIs contain three sections: Section A describes the general reporting requirements; Section B provides definitions and clarifications of certain items; and Section C explains the specific reporting requirements for individual items in this Return.

[1] This document can be accessed at the BIS website: http://www.bis.org/publ/bcbs248.htm.

[2] This document can be accessed at the BIS website: http://www.bis.org/publ/bcbs144.pdf.

Section A: General Instructions

A.1 Types of authorized institutions ("AIs") covered

3. Intraday liquidity risk management is an important component of an AI's broader liquidity risk management strategy. The failure of an AI to manage its intraday liquidity effectively has the potential to cause liquidity dislocation across institutions and financial systems, particularly if large and critical payments are delayed or missed. All licensed banks incorporated in Hong Kong are thus required to complete this Return on the basis that they are, generally speaking, of greater importance to the general stability of the Hong Kong banking sector relative to other types of AI and are subject to the consolidated supervision of the Hong Kong Monetary Authority ("HKMA").

4. Other AIs may be designated in writing by the Monetary Authority ("MA") to complete this Return. It is possible that an AI, other than a locally incorporated licensed bank, might be a sufficiently significant participant in the Hong Kong banking system or be undertaking relatively significant intraday liquidity activities in the local payment and settlement systems as to warrant close monitoring of its intraday liquidity risk management system. For example, such an AI may be active in retail deposit-taking, the provision of correspondent banking services or the extension of interbank credit. The MA may therefore also require, by notice in writing, any other AI (whether incorporated in or outside Hong Kong) to report in relation to their intraday liquidity positions using this Return. The factors to be taken into account prior to issuing such a notice may include:

   (a) an AI's role and participation in the financial markets and payment and settlement systems, or in the provision of correspondent banking services, in Hong Kong;

   (b) the nature, size or complexity of an AI's banking activities; and

   (c) the potential impact on the local banking and financial systems and on other stakeholders (e.g. depositors and retail investors) should an AI fail to meet its intraday liquidity requirements.

   In the event that an AI is designated to report on its intraday liquidity position, the AI will be given a reasonable period before its first submission of this Return (say, around 3 months or as otherwise agreed with the HKMA) to prepare for reporting under this Return.

   It is recognised that the circumstances that justify issuing a notice and requiring an AI to report for the purposes of the Monitoring Tools may evolve over time. Subject to the prior consent of the HKMA, an AI to which such a notice has been issued may cease reporting when the material contributing factors are shown to be no longer material or relevant to the AI concerned.

A.2 Basis and frequency of reporting

5. A reporting institution should report its intraday liquidity positions in this Return on the same basis as is applicable to its reporting of the liquidity coverage ratio ("LCR") or the liquidity maintenance ratio ("LMR")[3], as the case may be, in the following manner:

Reporting basis	Positions covered	Reporting frequency
Hong Kong office basis - Applicable to all reporting institutions	The Hong Kong office of the reporting institution	Monthly
Unconsolidated basis - Applicable to all reporting institutions incorporated in Hong Kong	The Hong Kong office and overseas branches (if any) of the reporting institution	To be advised
Consolidated basis – Applicable to all reporting institutions incorporated in Hong Kong	The Hong Kong office and overseas branches (if any) of the reporting institution, and any of its associated entities[4] specified by the MA	To be advised

6. Recognising the potential complexity that may be involved in implementing the Guidance, reporting institutions are required to report their intraday liquidity positions for each calendar month in respect of their Hong Kong office starting from the reporting period of October 2015. The HKMA will advise the industry at a later stage as and when a decision is made in respect of reporting under the Monitoring Tools on an unconsolidated basis and/or a consolidated basis where applicable, taking into account implementation experience locally and overseas. However, the HKMA reserves the right to require a reporting institution to report on one or more reporting bases (other than the Hong Kong office basis) that are applicable to the institution earlier than the institution is required to do so, if this is assessed as warranted by supervisory concerns over the institution's intraday liquidity risk as discussed under paragraph 4 above.

7. Reporting institutions should report their intraday liquidity positions in respect of "reportable activities" (see Section A.3 below) based on the locations of the business operations of the institutions, and those of any of their associated entities that are subject to consolidated reporting. Reporting institutions should report their intraday liquidity positions in relation to each of the jurisdictions covered separately ("location reports"). Annex 1 sets out a stylised example of reporting on a "per location" basis. Reporting institutions should set out the name of the jurisdiction to which the location report relates at the top of each location report, and the total number of location

[3] See rules 10 and 11 of the Banking (Liquidity) Rules for requirements relating to the bases for the calculations of LCR or LMR by AIs.

[4] An "associated entity" is defined under section 97H(4) of the Banking Ordinance.

reports included in each of their submissions to the HKMA on the cover page of this Return.

A.3 Reportable activities

8. Reporting for the purposes of the Monitoring Tools covers the following payment and settlement activities and related intraday liquidity positions of reporting institutions, whether in or outside of Hong Kong:

   (a) Payment and settlement activities using LVPSs;

   (b) Payment and settlement activities using ancillary systems – Reporting in relation to ancillary systems applies only in respect of Monitoring Tool A(ii) "*Available intraday liquidity at the start of the business day*", with the primary objective of obtaining a full picture of reporting institutions' intraday liquid assets, including those deposited by the institutions with the Central Moneymarkets Unit ("CMU")[5]; and

   (c) Provision and use of correspondent banking services.

9. In line with the "phase-in" reporting arrangement provided in the Guidance, reporting institutions should start reporting on their reportable activities in accordance with the following schedule:

   (a) In respect of payment and settlement activities relating to LVPSs and ancillary systems (i.e. paragraph 8(a) and (b) above), reporting is to commence from the first submission of this Return based on the position of October 2015;

   (b) In respect of correspondent banking activities (i.e. paragraph 8(c) above), reporting is to commence from 1 January 2017 <u>except</u> with respect to Monitoring Tool A(ii) "*Available intraday liquidity at the start of the business day*", the reporting schedule of which follows that referred to in sub-paragraph (a) above (so as to capture a full picture of reporting institutions' available intraday liquidity).

A.4 Reportable currencies and de minimis exemption

10. For each location report, reporting institutions should report their relevant activities in all "significant" currencies on an individual currency basis, and in separate columns, in this Return. In this connection, a currency is considered to be "significant" to a reporting institution if the aggregate liabilities of the institution denominated in that currency constitute 5% or more of the institution's total liabilities (including shareholders' funds)[6]. In other words, the reportable activities of a reporting

[5] CMU refers to the securities clearing and settlement facilities established and operated by the HKMA.

[6] For the purposes of this Return, the definition of "significant" currency is aligned with that adopted for the reporting of LCR / LMR in the return, Liquidity Position of an Authorized Institution (Form MA(BS)1E), for the sake of consistency and simplicity. The guidance relating to the assessment of "significant" currency as set out in footnote 9 to paragraph 9 of the CIs for MA(BS)1E is therefore applicable for the purposes of the Monitoring Tools and is extracted below for ease of reference:

"In applying this benchmark to assess whether an AI has significant exposures to individual currencies on the Hong Kong office basis, the AI should conduct the assessment by reference to the "total liabilities" figure reported by it in item 11 of

institution that are not denominated in a "significant" currency will be exempted from reporting for the purposes of the Monitoring Tools on a de minimis basis[7].

A.5 Other

11. These CIs should be read in conjunction with Annex 2, which sets out the HKMA's approach to the provisions in the Guidance that are subject to national discretion or where an "advance" decision of the HKMA is deemed appropriate for effective implementation of the Guidance by both the reporting institutions and the HKMA.

12. There are numerous types of payment and settlement transactions going through different payment and settlement channels (whether by way of LVPSs or correspondent banking), each of which could have nuanced reporting implications for the purposes of the Monitoring Tools. Instead of striving to prescribe the reporting treatment for each and every existing and emerging transaction types, the HKMA considers it more practical to adopt a principle-based approach for intraday liquidity risk reporting. To the extent that a particular type of payment and settlement activities is not covered in these CIs, reporting institutions should adhere to the principle that any payment and settlement-related transaction that has intraday liquidity implications for the institutions (either as uses or sources of intraday liquidity) should be captured and, in case of doubt, reporting institutions should err on the side of prudence (i.e. to avoid understating intraday liquidity uses or overstating available intraday liquidity sources) and apply the prudent practice consistently.

13. Amounts reported should be shown to the nearest million in Hong Kong dollars or in Hong Kong dollar equivalent in the case of foreign currencies, unless otherwise specified. The middle market T/T rates prevailing as at the close of business on the reporting date should be used for conversion of foreign currencies into Hong Kong dollar.

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the monthly "Return of Assets and Liabilities of an Authorized Institution" (Form MA(BS)1). This assessment should be conducted by all AIs monthly.

If a locally incorporated AI has any overseas branch or specified associated entity, the AI should also assess periodically whether it has significant exposures to individual currencies on an unconsolidated basis or consolidated basis (or on both bases). This assessment on an unconsolidated basis should be based on the "total liabilities" figure reported by the AI in item 11 of the quarterly return "Combined Return of Assets and Liabilities of an Authorized Institution" (Form MA(BS)1B). The frequency of assessment should therefore be quarterly. For the assessment on a consolidated basis, a locally incorporated AI may measure the "5%" benchmark by reference to its consolidated total liabilities (including shareholders' funds) published in its latest financial statements. This assessment on a consolidated basis should be conducted semi-annually once the required consolidated "total liabilities" figure is available."

[7] The definition of "significant" currency in the Guidance (footnote 23, page 11), which is the same as that adopted in the Basel III LCR framework, does not take account of off-balance sheet exposures (e.g. derivative contracts, contingent liabilities, commitments etc) of banks, which could be a major source of intraday liquidity usage for banks. This definition is nevertheless adopted in view of the fact that there is benefit in maintaining consistency and simplicity in liquidity reporting across different metrics. Reporting institutions are therefore welcome to report intraday liquidity positions in additional currencies that do not meet the specified definition of "significant" currency but which the institutions consider as significant to their intraday liquidity risk management and monitoring when other factors (e.g. their implications for off-balance sheet activities) are taken into account.

A.6 Submission schedule

14. Reporting institutions should submit this Return to the HKMA according to the following schedule:-

(a) Returns on Hong Kong Office basis - no later than 21 days after the end of each calendar month unless sub-paragraph (c) applies;

(b) Returns on unconsolidated basis and/or consolidated basis - within a deadline and/or reporting interval to be separately advised to reporting institutions as mentioned in paragraph 6 above unless sub-paragraph (c) applies;

(c) Specified return(s) to be submitted within a deadline and/or reporting interval otherwise specified or approved by the MA; and

(d) If a submission deadline falls on a public holiday, it will be deferred to the next working day.

Section B: Definitions and Clarifications

15. The following definitions of specific terms are used in this Return:

(a) An "**ancillary system**" means a payment or settlement system that is not an LVPS. Ancillary systems include payment systems such as retail payment systems, CLS, securities settlement systems and central counterparties. Ancillary systems in Hong Kong include systems such as the CMU and the Central Clearing and Settlement System ("CCASS")[8];

(b) "**Business day**", in relation to reportable activities, means the opening hours of a payment or settlement system (e.g. an LVPS) or of correspondent banking services during which a reporting institution can receive and make payments in a local jurisdiction;

(c) The term "**correspondent banking**" means an arrangement under which one bank (correspondent) holds deposits owned by other banks (respondents) and provides payment and other services to those respondent banks. Such arrangements may also be known as agency relationships in some domestic contexts. In international banking, balances held for a foreign respondent bank may be used to settle foreign exchange transactions. Reciprocal correspondent banking relationships may involve the use of so-called nostro and vostro accounts to settle foreign exchange transactions[9];

(d) A "**direct participant**" means a participant in an LVPS that can settle transactions without using an intermediary. If not a direct participant, a participant will need to use the services of a direct participant (i.e. a correspondent bank) to perform particular settlements on its behalf. Banks can

[8] CCASS refers to the system for securities clearing and settlement in Hong Kong established and operated by the Hong Kong Securities Clearing Company Limited.

[9] See the definition of "correspondent banking" in *A Glossary of Terms Used in Payments and Settlement Systems* issued by the Committee on Payment and Settlement Systems ("CPSS") in March 2003 (p.16) (The CPSS changed its name to the Committee on Payments and Market Infrastructures ("CPMI") on 1 September 2014).

be a direct participant in an LVPS whilst using a correspondent bank to settle particular payments, for example, payments for an ancillary system;

(e) "**Intraday liquidity**" means funds which can be readily accessed by a reporting institution during a business day, usually to enable it to make payments in real time[10], taking into account any legal, regulatory, operational and time zone restrictions and controls governing the transfer of such funds across systems, counterparties, business lines, entities and borders (sectoral, jurisdictional and temporal);

(f) "**Intraday liquidity risk**" means the risk that a reporting institution fails to manage its intraday liquidity position effectively, which could result in the institution being unable to meet a payment obligation at the time expected, thereby affecting its own liquidity position and that of other parties;

(g) A "**large-value payment system**" ("LVPS") means a funds transfer system that typically handles large-value and high-priority payments. In contrast to retail payment systems, LVPSs are generally operated by central banks, using a real-time gross settlement ("RTGS") system or equivalent mechanism.

Given the diversity of payment and settlement systems worldwide, the following clarifications are provided to facilitate consistent reporting by reporting institutions for the purposes of the Monitoring Tools:

(i) In relation to Hong Kong, LVPSs include the four RTGS systems operated by the Hong Kong Interbank Clearing Limited ("HKICL") in Hong Kong dollar, US dollar, Euro and Renminbi, and any other comparable funds transfer system that may be operated by the HKICL in future;

(ii) In relation to jurisdictions outside Hong Kong, LVPSs include any payment system recognised by any of the local banking supervisors and/or payment system overseers[11], or relevant international organizations[12], as an LVPS. In the absence of any such official recognition, an LVPS includes any major interbank payment system that meets the spirit of the definition of LVPS above and is substantially similar to the LVPSs in Hong Kong in its operation and regulation. In case of doubt, reporting institutions can consult their usual supervisory contacts in the HKMA for clarification;

(h) A "**payment system**" means a set of instruments, procedures, and rules for the transfer of funds between or among participants. A payment system, which includes the participants and the entity operating the arrangement, is typically based on an agreement between or among participants and the operator of the arrangement, and the transfer of funds is effected using an agreed-upon

[10] See the definition of "intraday liquidity" in *A Glossary of Terms Used in Payments and Settlement Systems* issued by the CPSS (now known as the CPMI) in March 2003 (p.28).

[11] Reporting institutions may, as a reference, see information on Hong Kong's LVPSs on the HKMA's web page: http://www.hkma.gov.hk/eng/key-functions/international-financial-centre/infrastructure/payment-systems.shtml.

[12] As an example, the CPMI publishes – under the aegis of the Bank for International Settlements – regular reports on the payment systems and other financial market infrastructures of CPMI member countries that are widely known as the Red Books.

operational infrastructure. A payment system is generally categorised as either a retail payment system or an LVPS[13];

(i) An "**RTGS system**" is a system that settles payments continuously in real time (that is, without deferral) and on a gross basis, typically on a payment-by-payment basis. RTGS systems provide the advantage that payments are settled with finality on a payment-by-payment basis in the course of the day, thus reducing intraday credit and liquidity exposures between participants. On the other hand, RTGS systems require participants to have sufficient liquidity to cover the principal amount of each payment and can therefore require large amounts of intraday liquidity from participants[14]; and

(j) "**Time-specific obligations**" means payment or settlement obligations which must be settled at a specific time within the day or have an expected intraday settlement deadline.

16. Where reference is made in these CIs to payment and settlement systems, the term is understood to encompass payment systems and clearing and settlement systems for securities and derivatives (including central counterparties).

17. Banks which are direct participants of an LVPS can manage their intraday liquidity in very different ways. Some banks manage their payment and settlement activity on a system-by-system basis. Others make use of direct intraday liquidity "bridges"[15] between LVPSs, which allow excess liquidity to be transferred from one system to another without restriction. Other formal arrangements exist, which allow funds to be transferred from one system to another (such as agreements for foreign currency liquidity to be used as collateral for domestic systems). To allow for these different approaches, reporting institutions which are direct participants of LVPS(s) should apply a "bottom-up" approach to determine the appropriate basis for reporting in relation to the Monitoring Tools. As a baseline, reporting institutions should report on each LVPS in which they participate as a direct participant on a system-by-system basis and present the relevant data in this Return on a "per location" basis.

18. Reporting institutions that use correspondent banking services should base their reports on the payment and settlement activities over their account(s) with their correspondent bank(s). Where more than one correspondent bank is used, the institutions should determine relevant intraday liquidity data on a per correspondent bank basis and aggregate such data in this Return on a "per location" basis. In correspondent banking, some customer payments are made across accounts held by the same correspondent bank. These payments do not give rise to an intraday liquidity source or usage for the correspondent bank as they do not link to the payment and settlement systems. However, these "internalised payments" do have intraday liquidity implications for both the sending and receiving customer banks.

[13] See the definition of "payment system" in Section 1.10 of CPSS/IOSCO *Principles for financial market infrastructures*, April 2012.

[14] See subsection "*Real-time gross settlement systems*" in Annex D (p.149) to CPSS/IOSCO *Principles for financial market infrastructures*, April 2012.

[15] A direct intraday liquidity bridge is a technical functionality built into two or more LVPSs that allows banks to make transfers directly from one system to the other intraday.

Reporting institutions which are a sending or receiving customer in such "internalised payments" should incorporate these transactions in their reporting in relation to the Monitoring Tools.

19. In the event that the settlement institution or system operator of a payment or settlement system, or a correspondent bank, of a reporting institution is unable to provide sufficiently granular data required for the reporting of a Monitoring Tool (e.g. because a payment system settles payment transactions on a net basis during a specified interval (say, 2-hour) instead of on a RTGS basis), reporting institutions are allowed to report on a best effort basis subject to availability of data from the counterparties concerned. To avoid doubt, this "concession" only applies to cases where reporting institutions are unable to obtain the required data due to circumstances that can reasonably be construed as outside the institutions' control (and not because of other factors, e.g. a reporting institution considers it not cost-effective to collect the data).

20. In support of local implementation of the Guidance, the settlement institutions / clearing bank of the four RTGS systems in Hong Kong [16] have, through the coordination of the HKMA and HKICL, developed and issued a new set of monthly reports, "Monthly Intraday Liquidity Monitoring Report" ("new CHATS Reports"). To facilitate reporting institutions' use of the new CHATS Reports for reporting purposes, a mapping table on the related items in those Reports and this Return is provided at Annex 3 for reference. [17]

Section C: Specific Instructions

C.1 Division A - Applicable to all reporting institutions

21. All reporting institutions are required to complete Division A of this Return.

C.1.1 Item (a) Daily maximum intraday liquidity usage (Monitoring Tool A(i))

22. This Monitoring Tool monitors the net balance of all payments made and received by a reporting institution during the day over its settlement accounts held with the central bank / settlement institution / clearing bank (as a direct participant) or its correspondent banks. The largest net negative position during the business day on the accounts will determine the institution's maximum daily intraday liquidity usage. The net position should be determined by settlement time stamps (or the equivalent) using transaction-by-transaction data over the account(s). The largest net negative balance on the account(s) can be calculated after close of the business day and does not require real-time monitoring throughout the day.

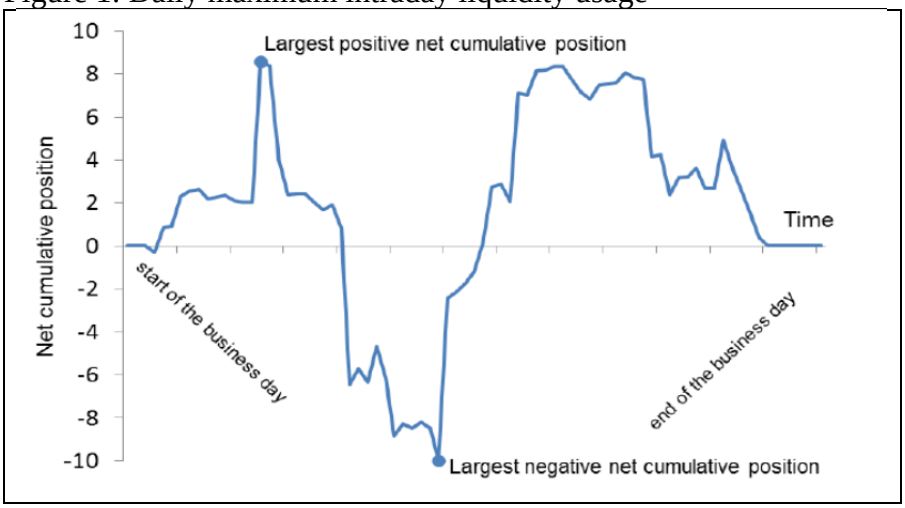
[16] Unless the context otherwise requires, a reference to a settlement institution in these CIs hereafter in the context of, or in relation to, Hong Kong's RTGS systems includes a reference to the clearing bank of a RTGS system in Hong Kong.

[17] Reporting institutions which are (a) the settlement institutions of Hong Kong's RTGS systems, and/or (b) RMB Participating AIs should take note of the specific clarifications included in the mapping table at Annex 3.

23. A positive net position signifies that the reporting institution has received more payments than it has made during the day. Conversely, a negative net position signifies that the reporting institution has made more payments than it has received. For the calculation of the net cumulative position, "payments received" do not include funds obtained through intraday liquidity facilities provided by the central bank[18]. For direct participants, the net position represents the change in their opening balance with the central bank / settlement institution / clearing bank; for reporting institutions that use one or more correspondent banks, the net position represents the change in the opening balance on the account(s) with their correspondent bank(s).

24. Figure 1 is provided for illustrative purposes. Assuming a reporting institution runs a negative net position at some point intraday, it will need access to intraday liquidity to fund this balance. The minimum amount of intraday liquidity that an institution will need to have available on any given day is equivalent to its largest negative net position, which amounts to 10 units in Figure 1. Conversely, when a reporting institution runs a positive net cumulative position at some point intraday, it will have surplus liquidity available to meet its intraday liquidity obligations. This position may arise because the institution is relying on payments received from other LVPS participants to fund its outgoing payments. In Figure 1 the largest positive net cumulative position amounts to 8.6 units.

Figure 1: Daily maximum intraday liquidity usage



25. Reporting institutions should report, in each location report and on a "currency-by-currency" basis:-

(a) the three largest daily positive net cumulative positions in the reporting period, and the daily average of the positive net cumulative positions over the period, over their settlement accounts with payment and settlement systems under item 1;

(b) the three largest daily negative net cumulative positions in the reporting period, and the daily average of the negative net cumulative positions over the period,

[18] Applying the spirit of footnote 14 of the BCBS Guidance, reporting institutions should also exclude the funds obtained from the HKMA or other/ settlement institutions of Hong Kong's RTGS systems through intraday repurchase ("repo") arrangements of the systems.

over their settlement accounts with payment and settlement systems under item 2;

(c) the three largest daily positive net cumulative positions in the reporting period, and the daily average of the positive net cumulative positions over the period, over their settlement accounts with their correspondent banks under item 3; and

(d) the three largest daily negative net cumulative positions in the reporting period, and the daily average of the negative net cumulative positions over the period, over their settlement accounts with their correspondent banks under item 4.

26. Certain settlement institutions of the RTGS systems in Hong Kong offer overdraft facilities to their participants, and the associated disbursement of funds by a settlement bank to a participant, and subsequent repayment of the funds by the participant to the settlement institution, would be effected through changes in the balance of the participant's settlement account maintained with the settlement institution. Although no actual "payment flows" to and from a reporting institution will arise from its use of the overdraft credit facility granted by a settlement institution, they do have intraday liquidity implications for the institution and thus should be included in the reporting of this item (a comparable treatment with regard to correspondent banking is set out in paragraph 18 above).

C.1.2 Item (b) Available intraday liquidity at the start of the business day (Monitoring Tool A(ii))

27. This Monitoring Tool provides information on the amount of intraday liquidity a reporting institution has available at the start of each business day to meet its intraday liquidity requirements in normal conditions.

28. For the purposes of reporting in relation to item (b), reporting institutions should refer to the guidance (general and specific) set out in item 3 of Annex 2 in respect of paragraph 19 of the Guidance (on recognition of sources of liquidity for the purposes of Monitoring Tool A(ii)) in addition to the guidance set out in these CIs.

29. Reporting institutions should report, in each location report and on a "currency-by-currency" basis, the three smallest sums by value of total intraday liquidity, and the average amount of intraday liquidity, available to the institutions at the start of each business day in the reporting period in item 1, and provide a breakdown of the constituent elements of liquidity sources under items 1.1 to 1.10.

30. *"Central bank reserves" under item 1.1*: A reporting institution's balances with the Exchange Fund can be included under this item.

31. *"Recognised collateral" under items 1.2, 1.3 and 1.4*: These refer to the unencumbered liquid assets placed by reporting institutions with central banks, LVPSs, ancillary systems or correspondent banks that are explicitly recognised by such entities as eligible for intraday liquidity purposes and available for use by the reporting institutions in this connection. Any eligible liquid assets placed by reporting institutions with central banks etc. which are encumbered (e.g. where the assets are

pledged to the central bank) do not qualify for reporting under these items. Reporting institutions should also see paragraphs 34 and 36 below for other related requirements.

32. *"Credit lines" under items 1.5 and 1.6*: Report intraday credit lines, whether secured or unsecured, committed or uncommitted[19], granted by central banks or settlement institutions (under item 1.5) or by correspondent banks (under item 1.6) that are available to a reporting institution for use for intraday liquidity purposes at the start of a business day. The amounts to be reported under these items are the undrawn and unencumbered portions of the credit lines that are freely available for use by a reporting institution for intraday liquidity purposes at the start of a business day. An illustrative example is provided below (also see paragraph 36 below).

(a) In this example, a reporting institution is granted an intraday overdraft limit of HK$100 by its correspondent bank for intraday liquidity purposes and, at the start of a business day, HK$20 of this has already been drawn and remains unpaid by the institution whilst another HK$10 is earmarked for a specific purpose by the correspondent bank. The undrawn and unencumbered portion of this credit line is HK$70.

(b) An undrawn and unencumbered portion of a credit line is considered as "available" for use by a reporting institution for intraday liquidity purposes only if any applicable qualifying conditions for use of that credit line are complied with by the reporting institution. If a reporting institution can only draw on the intraday overdraft limit so long as it can provide the required amount of eligible collateral in favour of the correspondent bank upon drawing, then the available limit that should be reported by the reporting institution, under item 1.6, is the smaller of the undrawn and unencumbered portion of the overdraft limit (i.e. HK$70) and the post-haircut value of eligible collateral that can be provided by the institution in support of its use of the intraday overdraft limit (say, HK$50 in this case).

(c) If, however, in the example mentioned in sub-paragraph (a) above, a reporting institution is required to pledge eligible liquid assets in favour of the correspondent bank in order for the latter to grant it the intraday overdraft limit (even if the limit is not used by the reporting institution), such "encumbered" liquid assets pledged by the institution are not eligible for reporting as "recognised collateral" under item 1.2, 1.3 or 1.4. However, the reporting institution may report the intraday overdraft limit granted to it under item 1.6, and the reportable amount of the credit limit is the smaller of the undrawn and unencumbered portion of the intraday overdraft limit (i.e. HK$70) and the post-haircut value of the pledged collateral provided by the institution (say, HK$200 in this case).

33. *"Balances with banks" under items 1.7 and 1.8*: Report the amount of balances with the correspondent banks of the reporting institution and with other banks (e.g. bank placements) that can be freely used by the institution for intraday liquidity purposes under items 1.7 and 1.8 respectively. In this context, "banks" refer to institutions

[19] Although uncommitted credit lines can be withdrawn in times of stress, such lines are an available source of intraday liquidity in normal times. Reporting institutions are not required to report "unadvised" intraday credit lines granted by other entities to the institutions.

which are regarded by the appropriate supervisory authorities as banks in their place of incorporation. Therefore "banks" include AIs in Hong Kong and banks incorporated outside Hong Kong that are not AIs.

34. *"Other unencumbered liquid assets on reporting institution's balance sheet" under item 1.9*: Report the unencumbered liquid assets on a reporting institution's balance sheet that can be freely converted into intraday liquidity and are not reported under other constituent elements of item (b). Among others, this item may include collateral placed by a reporting institution with central banks, settlement institutions or its correspondent banks which is not recognised as eligible for intraday liquidity purposes by these entities (provided applicable requirements set out in item 3 of Annex 2 are also met), and "excess eligible collateral" referred to in footnote 20 (as read with paragraph 36) below.

35. *"Others" under item 10*: Report unencumbered assets that can be freely converted into intraday liquidity by a reporting institution at the start of the business day and that are not reported under items 1.1 to 1.9 above.

36. Reporting institutions which are direct participants of Hong Kong's RTGS systems may obtain intraday liquidity funding from the HKMA or the other settlement institutions of these systems under established intraday repo or intraday overdraft arrangements. The use of such intraday liquidity arrangements by a reporting institution is (among others) subject to the institution having the required (post-haircut) amount of eligible securities in its CMU accounts that can be put up as collateral in favour of the HKMA or the settlement institution concerned, and (where applicable) the availability of unused credit limit granted to the reporting institution. In these cases, before a reporting institution makes use of any eligible and unencumbered liquid assets in its CMU accounts for intraday repo or overdraft purposes, the institution holds liquid assets that may be reported under item 1.3 whilst it is also granted intraday credit line(s) reportable under item 1.5. To avoid double counting of intraday liquidity available to reporting institutions (see General Guidance (a) under item 3 of Annex 2) in this and similar situations, it is clarified that where a reporting institution holds unencumbered liquid assets that are recognised by the HKMA or a central bank / settlement institution / correspondent bank etc. as eligible collateral for intraday liquidity line(s) granted by the latter entity (or entities), the reporting institution may either report the relevant eligible and unencumbered liquid assets as "recognised collateral" under item 1.2, 1.3 or 1.4 (as the case may be), or report the intraday liquidity line(s) granted as "credit lines" under item 1.5 or 1.6 (as the case may be), in accordance with relevant reporting requirements, but should not report under both categories at the same time[20].

[20] As an example, if the undrawn and unencumbered portion of an intraday liquidity line granted by a settlement institution to a reporting institution is HK$80 but the post-haircut value of eligible and unencumbered liquid assets held by the reporting institution is HK$200, then the institution has the following reporting options under item (b):

- To report HK$80 as "recognised collateral" under item 1.2 / 1.3 (as the case may be) and zero as "credit lines" under item 1.5. The remaining HK$120 (excess eligible collateral) is to be reported as "recognised collateral" under item 1.2 / 1.3 / 1.4 if it is also "recognised" by, and can be transferred intraday to, another central bank / LVPS / ancillary system / correspondent bank for intraday liquidity purposes; or otherwise report under item 1.9 (the value of these assets may need to be adjusted in accordance with applicable requirements set out in item 3 of Annex 2);
- To report zero as "recognised collateral" under item 1.2 / 1.3 and HK$80 as "credit lines" under item 1.5. Treatment of the remaining HK$120 described in bullet 1 above also applies here.

C.1.3 Item (c) Total payments (Monitoring Tool A(iii))

37. This item captures the overall scale of a reporting institution's payment activity for each business day, covering gross payments sent and received via payment or settlement systems (as a direct participant) or its correspondent banks.

38. Reporting institutions should report, in each location report and on a "currency-by-currency" basis, the three largest daily values, and the average daily figure, for gross payments received or gross payments sent during the reporting period:-

    (a) under items 1 and 2 respectively if the payment flows are in relation to payment and settlement systems; and

    (b) under items 3 and 4 respectively if the payment flows are in relation to correspondent banking.

39. The requirements of paragraph 26 above are also applicable to the reporting of item (c).

C.1.4 Item (d) Time-specific obligations (Monitoring Tool A(iv))

40. This item captures a reporting institution's payment obligations that have to be settled by specific intraday deadlines; failure to settle such obligations on time could result in financial or reputational damage to the institution.

41. Time-specific obligations may include those for which there is a time-specific intraday deadline for settlement; those required to settle positions in other payment and settlement systems; those related to market activities (such as the delivery or return of money market transactions or margin payments); and other payments critical to a reporting institution's business or reputation. Examples include the total amount of drawings under intraday liquidity facilities granted by settlement institutions or correspondent banks (if failure to repay such drawings on an intraday basis could result in negative impact on the reputation or financial position of the institution, say by way of giving rise to a "stigma effect" or attracting penalty interest), the settlement of obligations in ancillary systems, CLS pay-ins or the return of overnight loans. Payments made to meet the throughput guidelines are not considered time-specific obligations for the purpose of this item.

42. Reporting institutions should report, in each location report and on a "currency-by-currency" basis, the three largest daily total values, and the average daily total value, of time-specific obligations in the reporting period. Those obligations that relate to the institutions as direct participants should be reported under item 1, and those effected across the settlement accounts held with the institutions' correspondent banks should be reported under item 2.

If the aforementioned eligible collateral of HK$200 is not unencumbered, e.g. it has already been pledged by the reporting institution to the settlement institution for the purposes of that credit line, then the treatment under paragraph 32(c) applies.

C.2 Division B - Applicable to reporting institutions that are direct participants

43. All reporting institutions that are direct participants of an LVPS are required to complete Division B of this Return.

C.2.1 Item (a) Intraday throughput (Monitoring Tool C(i))

44. Reporting institutions should report, in each location report and on a "currency-by-currency" basis, the daily average in the reporting period of the percentage of their outgoing payments (relative to their total outgoing payments except as provided for in paragraph 45 below) that settle by specific times during a business day, by value within each hour of the business day, under items 1 to 24 as applicable.

45. If the system overseer, system operator and/or settlement institution of any payment and settlement systems in a jurisdiction have issued throughput rules or guidelines (as in the case of Hong Kong) that are applicable to a reporting institution, the institution should report the throughput ratios in respect of these payment and settlement systems in accordance with the applicable throughput rules or guidelines in that jurisdiction.

46. Item (a) is designed to capture one daily throughput cycle of a reporting institution's payment and settlement activities. Of the 24 hourly cut-off periods specified, the reporting institution is only required to report its throughput data under the cut-off periods that fall within the opening hours of the payment system in question (e.g. 0800 to 1800), and leave blank the periods during which the payment system is not open for business (i.e. 0100 to 0700, and 1900 to 2400, in the above example). Reporting of time periods should be based on the local time of the location of the payment system being reported (i.e. it is not necessary to convert foreign time into Hong Kong time for the purposes of reporting item (a)). In any case where the opening hours of a payment system cut across 24:00 at midnight (e.g. from 0400 on Day D, the reporting date, until 0300 on Day D+1), reporting institutions may report the average throughput numbers attributable to 0100 to 0300 on Day D+1 under items 1 to 3 accordingly.

C.3 Division C - Applicable to reporting institutions that provide correspondent banking services

47. All reporting institutions that provide correspondent banking services to customers (the term "customers", for the purposes of this Return, includes all entities to which reporting institutions provide correspondent banking services) are required to complete Division C of this Return.

C.3.1 Item (a) Daily total gross value of payments made on behalf of correspondent banking customers (Monitoring Tool B(i))

48. This item captures the proportion of a correspondent bank's payment flows that arise from its provision of correspondent banking services. Reporting institutions should

calculate the total value of payments they make on behalf of all of their correspondent banking customers on each business day, and report in each location report and on a "currency-by-currency" basis, the three largest daily total values, and the daily average total value, of these payments in the reporting period under item (a).

C.3.2 Item (b) Intraday credit lines extended to correspondent banking customers (Monitoring Tool B(ii))

49. This item reflects the scale of a correspondent bank's provision of intraday credit to its correspondent banking customers. Unless specified otherwise, the value of intraday credit lines reported under item (b) refer to the full amount (i.e. 100%) of the intraday credit lines granted by reporting institutions to their correspondent banking customers, whether drawn or undrawn, committed or uncommitted, or secured or unsecured. In other words, reporting institutions should not apply any "filter" (such as the level of "expected" drawing by their correspondent banking customers) in the reporting of this item.

50. Reporting institutions should report in each location report and on a "currency-by-currency" basis:

(a) the three largest amounts of total intraday credit lines provided by a reporting institution to its correspondent banking customers in the reporting period under item 1, with a breakdown as specified under items 1.1 to 1.4;

(b) the three highest daily utilisation rates of the intraday credit lines provided by a reporting institution to its correspondent banking customers in the reporting period under item 2; and

(c) the average utilisation rate of the intraday credit lines provided by a reporting institution to its correspondent banking customers in the reporting period in item 3.

There are different methodologies, of varying levels of sophistication, to calculate an average utilisation rate. The following simple method is suggested with a view to ensuring easy adoption by reporting institutions in general, but institutions may discuss and agree with their usual supervisory contacts in the HKMA on alternate calculation method that may better reflect the scale and nature of their correspondent banking activities and the behaviours of their correspondent banking customers:

(i) first calculate a daily average utilisation rate of intraday credit lines granted in the reporting period, with the numerator calculated as the sum of the highest drawn amount of all intraday credit lines granted and the minimum drawn amount (which could be zero if no drawing is recorded) of all intraday credit lines granted divided by 2; and the denominator calculated as the sum of the total amount of intraday credit lines granted by the institution to its correspondent banking customers; and

(ii) the average utilisation rate over the reporting period to be calculated as the sum of the daily average utilisation rates calculated in accordance with sub-paragraph (c)(i) above divided by the number of business days in the reporting period.

51. Credit lines granted by AIs to their correspondent banking customers will expose the AIs to both credit and liquidity risks. AIs' ability to adequately monitor and report credit exposures (including those arising from credit lines granted for intraday liquidity purposes) is a key element of a sound credit risk management system, and the utilisation rates and patterns of credit limits granted should generally be subject to AIs' credit monitoring and reporting. Whilst it is not expected that each AI should have "real-time" capability to monitor credit exposures, proportionately higher standards will be expected of larger / more important AIs such as locally incorporated licensed banks (which are required to submit this Return) as opposed to other smaller AIs with simple business operations.

52. As such, generally speaking, reporting institutions should have adequate systems and controls to keep track of credit drawings by their customers intraday (although not necessarily on a "real-time" basis as mentioned above) so as to ensure adherence to the institutions' established credit limits and to facilitate liquidity risk management (e.g. in relation to the funding for, and settlement of, these drawings). Intraday credit lines are, by nature, drawn down and repaid within the same day. Therefore, reporting institutions are expected to effectively keep track of their customers' drawings on such credit lines, and repayments of those drawings before day-end, on an intraday basis to ensure compliance with approved credit limits and funds flow management. Such monitoring should at least be sufficiently frequent for this purpose during the day, having regard to individual institutions' level of relevant activity and the scale and usage patterns of their customers. Reporting institutions should form their own view, from a risk management perspective, of the extent or frequency of monitoring that is adequate for their specific circumstances.

Hong Kong Monetary Authority
October 2015

Annex 1

Stylised example of reporting on a "per location" basis under Form MA(BS)22

A reporting institution that is locally incorporated has the following branches or banking subsidiaries subject to reporting in relation to the Monitoring Tools:

- Hong Kong: a local branch network and one banking subsidiary
- Mainland China: Two branches in different cities
- US: Two branches in different cities and one banking subsidiary
- UK: One banking subsidiary

The "location" report(s) which the reporting institution should submit, and their respective coverage, on the different bases of reporting are as follows:

Location report / Basis of reporting	No. of "location" reports required	Hong Kong		Mainland China	US		UK
		Branches	Subsidiary	Branches	Branches	Subsidiary	Subsidiary
Hong Kong Office	1	✓					
Unconsolidated	3	✓		✓	✓		
Consolidated	4	✓	✓	✓	✓	✓	✓

Implementation of Basel Guidance on Monitoring Tools for Intraday Liquidity Management

Exercise of National Discretion / Decision by the HKMA

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
1.	Internationally active banks will be required to apply these tools. These tools may also be useful in promoting sound liquidity management practices for other banks, whether they are direct participants of a large-value payment system (LVPS) or use a correspondent bank to settle payments. **National supervisors will determine the extent to which the tools apply to non-internationally active banks within their jurisdictions**. **(para. 6)** As noted above, the tools apply to internationally active banks. National supervisors will determine whether other banks should apply the reporting requirements. **(para. 54)**	**EXERCISE –** The HKMA has adopted a wider scope of application that goes beyond "internationally active banks". See Section A.1 of the Completion Instructions ("CIs") for details on the types of AIs subject to reporting under the *Return on Intraday Liquidity Position of an Authorized Institution* (MA(BS)22).
2.	Consistent with their broader liquidity risk management responsibilities, bank management will be responsible for collating and submitting the monitoring data for the tools to their banking supervisor.[8] It is recognised that banks may need to liaise closely with counterparts, including payment system operators and correspondent banks, to collate these data. **(para. 7)**	**EXERCISE –** Hong Kong Interbank Clearing Limited ("HKICL"), the system operator of Hong Kong's four real-time gross settlement ("RTGS") systems, has developed and issued a new set of monthly reports, "*Monthly Intraday Liquidity Monitoring Report*" ("new CHATS Reports") to facilitate reporting in respect of the four RTGS systems in Hong Kong (a mapping table on items in MA(BS)22

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
	As agreed by national authorities in a particular jurisdiction, the monitoring data may be collected by a relevant domestic oversight authority (eg payments system overseer) instead of the banking supervisor. **(footnote 8 to para. 7)**	that relate to those RTGS systems and the corresponding items set out in the new CHATS Reports is provided at Annex 3 for ease of reference). Other data (e.g. information on LVPSs outside Hong Kong and correspondent banking activities) will need to be collated by reporting institutions.
3.	Drawing …, banks should discuss and agree with their supervisor the sources of liquidity which they should include in the calculation of this tool [Monitoring Tool A(ii)]. Where banks manage collateral on a cross-currency and/or cross-system basis, liquidity sources not denominated in the currency of the intraday liquidity usage and/or which are located in a different jurisdiction, may be included in the calculation if the bank can demonstrate to the satisfaction of its supervisor that the collateral can be transferred intraday freely to the system where it is needed. **(para. 19)**	**EXERCISE** – *Background* The calculation of Monitoring Tool A(ii) "*Available intraday liquidity at the start of the business day*" requires reporting institutions to report their liquidity sources, which may include, among other things, balances or collateral placed by the reporting institutions with central banks / settlement institutions / payment system operators / correspondent banks, and credit lines granted to the reporting institutions by these counterparties, for intraday liquidity purposes. These counterparties and payment systems generally lay down specific requirements as to the eligibility of liquidity sources for intraday liquidity purposes, and how the value of the acceptable forms of liquidity should be determined[21]. These requirements of the counterparties or payment systems are subject to change from time to time. Supervisory requirements on liquid assets may also vary across jurisdictions.

[21] For instance, the settlement institutions of Hong Kong's four RTGS systems have specified their own set of "eligible" collateral, and the haircuts applicable to such collateral, for conducting intraday repo for liquidity management purposes.

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
		In view of the above observations and the fact that individual reporting institutions may deal with a large number of such counterparties and payment systems in their operations, it would appear impracticable and not an efficient use of resources on the part of the institutions and the HKMA for both sides to agree on eligible liquidity sources or collateral on a system- or counterparty-specific basis for the purposes of this Monitoring Tool. It would also seem imprudent, or somewhat meaningless, for the HKMA to impose a uniform set of eligibility criteria and recognise certain assets (say, a securities instrument) as eligible for intraday liquidity purposes when such assets may not be so accepted by the payment systems or correspondent banks a reporting institution uses for payment and settlement purposes. Similarly, some assets that are accepted by those systems and banks may not fall within the HKMA's list of eligible liquidity sources / collateral. *Guidance for determining the eligibility of liquidity sources for inclusion under Monitoring Tool A(ii)* To accommodate the wide spectrum of variability in this element of reporting and to avoid undue complexity and burden on reporting institutions, the HKMA sets out the following guidance in relation to determination of whether certain liquidity sources should be included in the calculation of Monitoring Tool A(ii).

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
		General guidance (a) There must be "no double counting" of available intraday liquidity under any circumstances. For a liquidity source that may fall within more than one constituent element under the Monitoring Tool [22], reporting institutions are required to allocate it to the constituent element that is deemed to best describe the nature of the liquidity source. If it is considered that none of the constituent elements offers an apt description, the institutions should report the liquidity source to the one that first appears to be a better "fit" under item (b) of Division A of MA(BS)22. The principle of "no double counting" should be upheld in respect of the reporting of liquidity sources that are acceptable to more than one system or counterparty as intraday liquidity. For example, where unencumbered liquid assets lodged by a reporting institution with one LVPS (referred to as "the primary system" in this example) are eligible for intraday liquidity purposes in respect of that primary system as well as in respect of other LVPSs in the same jurisdiction, the institution should determine the post-haircut market value of

[22] For example, an unencumbered bank placement of a reporting institution could be reported, in the absence of clarification, under various items in the templates set out in Annex 2 to the Guidance:

- Items "4. Unencumbered liquid assets on a bank's balance sheet", "6. Balances with other banks" or "7. Other" under item A(ii) of Table A on p.16; or
- Items "1. Balance with the correspondent bank" / "7. Balances with other banks", "5. Unencumbered liquid assets on a bank's balance sheet" or "8. Other" under item A(ii) of Table B on p.17.

Whilst MA(BS)22 is structured in a way to help eliminate potential overlaps in the constituent elements of this Monitoring Tool as far as practicable (see item (b) of Division A of MA(BS)22), it is expected that uncertainties on the proper classification of certain liquidity sources might remain.

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
		the assets as determined according to the established rules of the primary system and report them under the primary system in the location report on that jurisdiction. The value of such unencumbered eligible assets should not be reported under other LVPSs at the same time in order to prevent overstatement of intraday liquidity available to the reporting institutions[23]. (b) Liquidity can only be included in the calculation of this Monitoring Tool if it is unencumbered[24] and can be transferred intraday freely by a reporting institution to the system or entity where it is needed. As mentioned in the Guidance, there could be legal, operational or other impediments that could prevent a bank from moving intraday liquidity freely across systems, entities or jurisdictions. These impediments may include, but are not limited to, regulatory or supervisory requirements that ring-fence liquid assets to a specific regulated entity or jurisdiction,

[23] Exchange Fund Bills and Notes ("EFBNs") are eligible for intraday repo purposes under all four of Hong Kong's RTGS systems. However, participating banks of these RTGS systems deposit EFBNs in their accounts in the CMU instead of lodging them with any particular RTGS system before they enter into intraday repo transactions with the HKMA / settlement institutions using the EFBNs as collateral. In this case, reporting institutions should determine the post-haircut market values of the unencumbered EFBNs held in their CMU accounts in accordance with applicable collateral or valuation policies of the CMU / HKMA / settlement institutions, and report the value under the "HKD" column in the location report on "Hong Kong" (i.e. for the purposes of the "USD", "EUR" and "RMB" columns of the report (where these currencies constitute a "significant" currency for the purposes of MA(BS)22), the value of the unencumbered EFBNs is zero in order not to double count the value of the EFBNs).

[24] Although the Guidance (paragraph 10(i), bullet 2) uses the wording "*collateral pledged with the central bank or with ancillary systems that can be freely converted into intraday liquidity*" (emphasis added) to describe a source of intraday liquidity (and similar wording is used in two components of items A(ii) in the two templates set out in Annex 2 to the Guidance), the HKMA takes the view that any liquid assets that are pledged or otherwise encumbered should not be included for the purposes of Monitoring Tool A(ii). This interpretation is in line with the stated objective of this Monitoring Tool, which is to "*enable supervisors to monitor the amount of intraday liquidity a bank has available at the start of each day to meet its intraday liquidity requirements in normal conditions*" (paragraph 18 of the Guidance). Any liquid assets or collateral that have been pledged at central banks etc. do not meet this objective as reporting institutions are not in a position to freely convert / transfer such encumbered assets into intraday liquidity as and when required.

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
		timing differences (due to locations in different time zones) and other logistical constraints that prevent the movements (or the timely movements) of liquidity to where it is needed on an intraday basis. As such, to avoid overstating available intraday liquidity, a reporting institution should not include a liquidity source unless it can be transferred freely to the intended system or entity on an intraday basis. This qualifying condition for aggregation of liquidity is considered to be met when a reporting institution has conducted a self-assessment to ascertain that there is indeed no impediment, legal or otherwise, to the transfer of intraday liquidity among the systems or entities involved, and the institution would stand ready to submit the self-assessment, as supported by adequate analyses and proper management approval, to the HKMA for review if and when required. (c) The categorisation and reporting of liquidity sources should be applied in a consistent and prudent manner. <u>Specific guidance</u> (d) For collateral placed with specific counterparties (e.g. central banks or correspondent banks) or payment systems (e.g. a particular RTGS system) – Such collateral are to be reported only if they are recognised as eligible for intraday liquidity purposes pursuant to the established requirements of the counterparties or systems concerned. The value to be reported should be the post-haircut market value of such "recognised" liquidity sources or collateral as determined according to the

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
		requirements of the counterparties or systems involved.[25] For these types of collateral, reporting institutions may adopt the haircut rates as determined by the institutions themselves only in the case that they wish to add a safety margin to the haircut rates prescribed by their counterparties. (e) Other unencumbered assets that are freely convertible by a reporting institution into intraday liquidity – These assets can be included to the extent that they also meet the local supervisory requirements for liquid assets for intraday liquidity purposes. For example, when a reporting institution reports in relation to Monitoring Tool A(ii) in respect of its operations in the US, it may include an asset in the template on "US" if it is recognised for intraday liquidity purposes under relevant US rules even if it may not fully meet the HKMA requirements in this respect. Where an asset cannot be designated to a particular jurisdiction for reporting in relation to this Monitoring Tool, the asset should be included in the template on "Hong Kong" if applicable local requirements are met (e.g. no double counting, the asset is freely transferrable to Hong Kong on an intraday basis and is eligible for Hong Kong's RTGS systems or to the relevant counterparties for intraday liquidity purposes).[26] Liquid assets that do not meet the above

[25] As further clarification, where the same type of liquid assets (e.g. the bonds issued by a particular sovereign) is recognised as eligible collateral by multiple counterparties (e.g. this type of instruments are eligible collateral in respect of the LVPSs for currencies X, Y and Z) but these counterparties prescribe different rates of haircuts for this type of liquid assets, reporting institutions may apply the relevant set of haircut rates in respect of the currency (e.g. currency X) under which the institution reports the instruments as liquid assets, and apply this treatment consistently (and there should be no double counting of the collateral in respect of reporting on currencies Y and Z).

[26] For determining the post-haircut market value of other intraday liquid assets of reporting institutions, existing relevant supervisory guidance applies (e.g. Supervisory Policy Manual module LM-2 "*Sound Systems and Controls for Liquidity Risk Management*" and module CA-S-10 "*Financial Instrument Fair Value Practices*". This means the post-haircut market value of these

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
		criteria should be excluded for the purposes of reporting in relation to this Monitoring Tool. (f) For credit lines granted by central banks, settlement institutions or correspondent banks – The amount to be reported by a reporting institution in MA(BS)22 should be the undrawn and unencumbered portions of the credit limits (whether secured or unsecured, committed or uncommitted) that are available for use by the institution at the start of a business day for intraday liquidity purposes. (g) Additional guidance for reporting in relation to Monitoring Tool A(ii) is set out in Section C.1.2 of the CIs for MA(BS)22.
4.	Direct participants should report the daily average in the reporting period of the percentage of their outgoing payments (relative to total payments) that settle by specific times during the day, by value within each hour of the business day.[20] **(para. 27)** It should be noted that <u>some jurisdictions already have throughput rules or guidelines in place</u>.	The Guidance is not clear as to the treatment of local guidelines on throughputs (which are in place in Hong Kong[27]). Paragraph 27 of the Guidance states that Monitoring Tool C(i) "*Intraday throughput*" be calculated "*(relative to total payments)*", whilst footnote 20 acknowledges the existence of local throughput rules or guidelines without shedding light on the BCBS's view in relation to them. However, the presence of footnote 20 does appear to indicate some room for national discretion on the treatment of local throughput

liquid assets should be determined in accordance with the reporting institutions' intraday liquidity risk management framework, in a prudent and consistent manner and in compliance with applicable supervisory requirements.

[27] The HKICL has issued throughput guidelines applicable to the four RTGS systems in Hong Kong, prescribing how the throughputs of the participants under each system are to be calculated (e.g. some types of payment transactions are excluded from the calculations) and monitored (e.g. it requires that a specified percentage of a participant's total daily payments should be made before a specified time during the day).

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
	(footnote 20 to para. 27)	guidelines. The throughput guidelines imposed by different system operators in different jurisdictions may vary, and, where they exist and are applicable, reporting institutions are required to comply with these local requirements. As such, the HKMA adopts a pragmatic approach that aligns the reporting requirements in relation to Monitoring Tool C(i) with the actual business practices of reporting institutions. More specifically, reporting institutions should calculate Monitoring Tool C(i) in accordance with the local throughput guidelines, if any, which they are subject to. Otherwise Monitoring Tool C(i) should be calculated on the basis prescribed in paragraph 27 of the Guidance (i.e. based on total payments).
5.	The Monitoring Tools in Section III will provide banking supervisors with information on a bank's intraday liquidity profile in normal conditions. However, the availability and usage of intraday liquidity can change markedly in times of stress. In the course of their discussions on broader liquidity risk management, banks and supervisors should also consider the impact of a bank's intraday liquidity requirements in stress conditions. As guidance, four possible (but non-exhaustive) stress scenarios have been identified and are described below. <u>Banks should determine with their supervisor which of the scenarios are relevant to their particular circumstances and business model</u>. **(para. 28)** Banks … should use the scenarios to assess how their intraday	Effective liquidity risk management is crucial to the safety and soundness of AIs, and intraday liquidity risk is an important component of AIs' broader liquidity risk management strategy. All AIs (i.e. not only those AIs that are subject to reporting in relation to the Monitoring Tools) should already be incorporating liquidity risk (including intraday liquidity risk) into their stress-testing programme in accordance with their established policies and procedures and in compliance with applicable supervisory guidelines issued by the HKMA, e.g. those set out in the Supervisory Policy Manual ("SPM") modules LM-2 "*Sound Systems and Controls for Liquidity Risk Management*" and IC-5 "*Stress-testing*". The HKMA considers the stress scenarios[28] and related provisions set out in the Guidance provide a reasonable basis for AIs' stress-

[28] The four scenarios set out in the Guidance (paragraphs 30-40) relate to: (i) own financial stress, (ii) counterparty stress, (iii) a customer bank's stress, and (iv) market-wide credit or liquidity stress.

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
	liquidity profile in normal conditions would change in conditions of stress and discuss with their supervisor how any adverse impact would be addressed either through contingency planning arrangements and/or their wider intraday liquidity risk management framework. **(para. 29)**	testing on intraday liquidity risk. However, in line with the supervisory approach reflected in the above SPM modules, it is expected that AIs should assess the appropriateness of the stress scenarios in the Guidance relative to their own risk profile, and determine whether and how the suggested stress scenarios could and should be applied and whether additional stress tests are appropriate. The specific guidance and examples of stress scenarios for intraday liquidity stress-testing set out in the Guidance will be incorporated into the relevant sections of LM-2 in due course. Reviews of AIs' effectiveness in assessing and addressing their intraday liquidity needs in stressed conditions will also be integrated into the HKMA's ongoing risk-based supervision.
6.	Banks generally manage their intraday liquidity risk on a system-by-system basis in a single currency, but it is recognised that practices differ across banks and jurisdictions, depending on the institutional set-up of a bank and the specifics of the systems in which it operates. The following considerations aim to help banks and supervisors determine the most appropriate way to apply the tools. **Should banks need further clarification, they should discuss the scope of application with their supervisors.** **(para. 41)**	**EXERCISE –** The Monitoring Tools relate to banks' activities arising from the use of payment and settlement systems, and the provision and use of correspondent banking services. These activities are key elements of international banking, involving many intermediaries, counterparties, systems and operations that cut across sectoral, jurisdictional or temporal (due to time zone differences) boundaries. It is envisaged that AIs' reporting for the purposes of the Monitoring Tools, particularly by an AI that is internationally active, could encompass very diverse activities in and outside Hong Kong. These reportable activities are likely governed by different laws and regulations, supervisory requirements, and industry standards and practices, not all of which would be

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
		consistent or compatible with those in force in Hong Kong or with one another. The ways individual AIs manage their intraday liquidity risk could also differ significantly. The HKMA has therefore made use of the specific and general flexibility afforded banking supervisors in implementing the Guidance with a view to developing monitoring reports that could be useful both to the intraday liquidity risk management of AIs and the supervision of the same by the HKMA, whilst avoiding imposing excessive reporting burdens on the reporting institutions.
7.	To allow for these different approaches [i.e. how banks manage their intraday liquidity], direct participants should apply a 'bottom-up' approach to determine the appropriate basis for reporting the Monitoring Tools. The following sets out the principles which such banks should follow: • As a baseline, individual banks should report on each LVPS in which they participate on a system-by-system-basis; • <u>If there is a direct real-time technical liquidity bridge between two or more LVPS, the intraday liquidity in those systems may be considered fungible. At least one of the linked LVPS may therefore be considered an ancillary system for the purpose of the tools;</u> • <u>If a bank can demonstrate to the satisfaction of its supervisor that it regularly monitors positions and uses other formal arrangements to transfer liquidity intraday between LVPS which do not have a direct technical liquidity bridge, those LVPS may also be considered as ancillary systems for</u>	**NOT EXERCISE –** The HKMA has decided not to exercise the discretion for banks to re-categorise certain LVPSs as "ancillary systems" under bullets 2 and 3 of paragraph 43 in the Guidance. This is in view of the potential introduction of more complexity into the intraday liquidity reporting framework, e.g. in relation to the recognition of "direct real-time technical liquidity bridge" or "other formal arrangements" for the purposes of paragraph 43 of the Guidance. This also aligns with the HKMA's decision to limit reporting of ancillary systems to Monitoring Tool A(ii) for the time being (see paragraph 8(b) of the CIs for MA(BS)22).

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
	reporting purposes. **(para. 43)**	
8.	Banks that use correspondent banking services should base their reports on the payment and settlement activity over their account(s) with their correspondent bank(s). Where more than one correspondent bank is used, the bank should report per correspondent bank. For banks which access an LVPS indirectly through more than one correspondent bank, the reporting may be aggregated, provided that the reporting bank can demonstrate to the satisfaction of its supervisor that it is able to move liquidity between its correspondent banks. **(para. 45)**	**EXERCISE –** The HKMA has adopted a simplified reporting framework on a "per location" basis (as opposed to a "per correspondent bank" basis as indicated in the Guidance). A reporting institution's payment and settlement activities in relation to its correspondent banking activities in the same jurisdiction are to be reported in one "location" report in accordance with the requirements set out in this table and in the CIs for MA(BS)22. The risk of double counting available intraday liquidity which is not fungible between correspondent banks is to be addressed by way of the prudential guidance set out in item 3 above (in particular see paragraphs (a) and (b) under the general guidance) and in the CIs for MA(BS)22 (see Section C.1.2).
9.	Banks which operate as direct participants of an LVPS but which also make use of correspondent banks should discuss whether they can aggregate these for reporting purposes with their supervisor. Aggregation may be appropriate if the payments made directly through the LVPS and those made through the correspondent bank(s) are in the same jurisdiction and same currency. **(para. 46)**	**EXERCISE –** The HKMA has adopted a simplified reporting framework on a "per location" basis (as opposed to a "per system" and "per correspondent bank" basis as indicated in the Guidance). A reporting institution's payment and settlement activities in relation to LVPSs or correspondent banking activities in the same jurisdiction are to be reported in one "location" report in accordance with the requirements set out in this table and in the

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
		CIs for MA(BS)22. Paragraph 2 of item 8 above is also relevant to this item.
10.	If a bank can prove to the satisfaction of its supervisor that it manages liquidity on a cross-currency basis and has the ability to transfer funds intraday with minimal delay – including in periods of acute stress – then the intraday liquidity positions across currencies may be aggregated for reporting purposes. However, banks should also report at an individual currency level so that supervisors can monitor the extent to which firms are reliant on foreign exchange swap markets. **(para. 48)**	**NOT EXERCISE –** To avoid undue complexity in the reporting framework, the HKMA has decided not to exercise this discretion in light of the following: (a) the lack of consensus and objective criteria for assessing reporting institutions' compliance with the key qualifying criteria, e.g. "minimal delay" and "acute stress"; (b) it would be very challenging for a reporting institution to adequately demonstrate both its "ability to transfer funds intraday" across currencies under the highly stringent conditions described in the Guidance, and that such ability holds true in respect of all the payment and settlement channels and counterparties involved; and (c) in any case, the Guidance requires that even if a bank has been granted the discretion, it will still be required to report at an individual currency level.
11.	When the level of activity of a bank's payment and settlement activity in any one particular currency is considered de minimis with the agreement of the supervisor[23] a reporting exemption could apply and separate returns need not be submitted.	**EXERCISE –** Reporting institutions are exempted from reporting on currencies which do not meet the definition of "significant" currency as set

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
	(para. 49) As an indicative threshold, supervisors may consider that a currency is considered "significant" if the aggregate liabilities denominated in that currency amount to 5% or more of the bank's total liabilities. See paragraph 211 of the BCBS *Basel III: The Liquidity Coverage Ratio and liquidity risk monitoring tools, January 2013*. **(footnote 23 to para. 49)**	out in the Guidance and implemented as detailed in Section A.4 of the CIs for MA(BS)22.
12.	The appropriate organisational level for each bank's reporting of its intraday liquidity data should be determined by the supervisor, but it is expected that the Monitoring Tools will typically be applied at a significant individual legal entity level. The decision on the appropriate entity should consider any potential impediments to moving intraday liquidity between entities within a group, including the ability of supervisory jurisdictions to ring-fence liquid assets, timing differences and any logistical constraints on the movement of collateral. **(para. 50)**	**EXERCISE –** The term "significant individual legal entity" is not defined in the Guidance. For the sake of consistency and with a view to avoiding undue complexity in liquidity reporting, the basis for reporting in relation to the Monitoring Tools is aligned with that applicable to a reporting institution in respect of its reporting of the liquidity coverage ratio or liquidity maintenance ratio, as the case may be. See Section A.2 of the CIs for MA(BS) 22 for details.
13.	Where there are no impediments or constraints to transferring intraday liquidity between two (or more) legal entities intraday, and banks can demonstrate this to the satisfaction of their supervisor, the intraday liquidity requirements of the entities may be aggregated for reporting purposes.	**NOT EXERCISE –** For the sake of simplicity, the HKMA only requires reports on Hong Kong office basis, unconsolidated basis and/or consolidated basis rather than making use of paragraph 51 of the Guidance.

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
	(para. 51)	
14.	For a branch operation • The home (consolidated) supervisor should have responsibility for monitoring through the collection and examination of data that its banking groups can meet their payment and settlement responsibilities in all countries and all currencies in which they operate. The home supervisor should therefore have the option to receive a full set of intraday liquidity information for its banking groups, covering both domestic and non-domestic payment and settlement obligations. • The host supervisor should have the option to require foreign branches in their jurisdiction to report intraday liquidity tools to them, subject to materiality. For a subsidiary active in a non-domestic LVPS and/or correspondent bank(s) • The host supervisor should have primary responsible for receiving the relevant set of intraday liquidity data for that subsidiary. • The supervisor of the parent bank (the home consolidated supervisor) will have an interest in ensuring that a non-domestic subsidiary has sufficient intraday liquidity to participate in all payment and settlement obligations. The home supervisor should therefore have the option to require	**EXERCISE –** Reporting institutions, whether incorporated in or outside Hong Kong, are required to report in relation to the Monitoring Tools, in accordance with paragraph 52 of the Guidance, as appropriate. This is reflected in Sections A.1 and A.2 of the CIs for MA(BS) 22 on the types of AIs required to report in relation to the Monitoring Tools and the bases of reporting applicable to the selected AIs.

Item	Issues Subject to National Discretion / Calling for Decision in Guidance (underlined)	Exercise of National Discretion / Decision
	non-domestic subsidiaries to report intraday liquidity data to them as appropriate. **(para. 52)**	
15.	Banks should also agree with their supervisors the scope of application and reporting arrangements between home and host authorities. [25] **(para. 54)** In some cases, it will also require co-operation between home and host authorities. (**footnote 25 to para. 54**)	The HKMA agrees that there is scope for cooperation between the home and host supervisors of reporting institutions in relation to the scope of application and reporting arrangements for the purposes of the Monitoring Tools. The HKMA is open to discussion on the same with a reporting institution and/or its home / host supervisor on a case-by-case basis.
16.	If customer banks are unable to meet this implementation deadline [i.e. 1 January 2015] because of data availability constraints with their correspondent bank(s), consideration may be given by supervisors to phasing-in their implementation to a later date (preferably no later than 1 January 2017). **(para. 55)**	**EXERCISE –** The HKMA has decided to adopt the "phase-in" approach for implementation as stated in the Guidance. See Section A.3 of the CIs for MA(BS) 22 for details.

Annex 3

Mapping Table for Intraday Liquidity Return and new CHATS Reports

The table below provides a mapping of corresponding items set out in the following documents:

- the HKMA's *Return on Intraday Liquidity Position of an Authorized Institution* ("MA(BS)22"); and

- the new "Monthly Intraday Liquidity Monitoring Report" issued by Hong Kong Interbank Clearing Limited ("HKICL") in November 2014 ("new CHATS Reports").

In using the mapping table, reporting institutions should take note of the following:

(a) The scope of coverage of MA(BS)22 is wider than that for the new CHATS Reports, as the latter only cover the four real-time gross settlement ("RTGS") systems in Hong Kong (i.e. Hong Kong dollar ("HKD"), US dollar ("USD"), Renminbi ("RMB") and Euro ("EUR") CHATS). As such, **the data captured in the new CHATS Reports is only applicable to reporting requirements in relation to the payment and settlement systems in Hong Kong**. For any reporting item in MA(BS)22 that includes, and goes beyond, the RTGS systems in Hong Kong, reporting institutions should collate additional information as necessary for reporting purposes.

(b) The mapping is conducted based on this version of MA(BS)22 and the new CHATS Reports as incorporated into the HKICL document "*Operating Procedures for CHATS - eMBT User Manual for Members (Appendices)*" (version 2.5) released in November 2014 (and extracted as Annex 3.1 to this document). Reporting institutions should check the latest version of the new CHATS Reports issued by HKICL for any change in their contents, and take into account relevant market developments that would impact reporting under MA(BS)22 but which are yet to be reflected in the prevailing version of the new CHATS Reports.

(c) The new CHATS Reports are issued with reference to the accounts maintained in the respective RTGS systems. As reporting institutions which are the settlement institutions / clearing bank of USD, EUR and RMB CHATS each holds two accounts in their respective CHATS (ie one "member" account and one "clearing bank" account), these institutions therefore receive two sets of new CHATS Reports in respect of the CHATS concerned. In view that these reporting institutions perform their special roles in respect of the CHATS on a single entity basis, and any intraday liquidity risk associated with such roles have implications for the institutions per se and should therefore be managed as an integral part of their intraday liquidity risk management, these institutions should thus report their clearing and settlement activities under the USD, RMB or EUR CHATS on an aggregate basis (as opposed to capturing only their activities shown in the new CHATS Reports on their "member" accounts). This requirement is however subject to specific carve-out necessitated by applicable laws and regulations. For example, since Hong Kong's throughput requirements apply only to "members" of Hong Kong's RTGS systems but not to the settlement institutions / clearing bank, these institutions may report Division B item (a) of MA(BS)22 "Intraday throughput" using the data from the new CHATS Report on their "member" accounts only.

HKMA - MA(BS)22	HKICL - New CHATS Reports (See Annex 3.1 for items quoted below)
Division A - Items (a) 1 / 2	● For HKD: (HKD CHATS – 11 of 12) on page 119: Item 7 / Item 8 ● For USD and EUR: (USD CHATS and EUR CHATS – 11 of 12) on page 132: Item 10 / Item 11 ● For RMB: (RMB CHATS – 11 of 12) on page 146: Item 9 / Item 10
Division A – Item (b) 1.1	● For HKD: (HKD CHATS – 1 of 12) on page 109: Item 1
Division A – Item (b) 1.3	● For HKD: (HKD CHATS –3 of 12) on page 111: Item 2 ● For USD and EUR: (USD CHATS and EUR CHATS – 3 of 12) on page 124: Item 4 & (USD CHATS and EUR CHATS – 4 of 12) on page 125: Item 5 ● For RMB: (RMB CHATS – 3 of 12) on page 138: Item 3 & (RMB CHATS – 4 of 12) on page 139: Item 4 Note: Certain types of collateral are eligible for intraday liquidity purposes in respect of more than one RTGS system in Hong Kong, e.g. Exchange Fund Bills and Notes ("EFBN"). Under the design of the new CHATS Reports, the full reportable amount of EFBN is captured in respect of each of the four RTGS systems. Reporting institutions are reminded to adhere to the overarching principle of "no double counting" (as set out in point (a) of "General guidance" under item 3 of Annex 2 to the CIs for MA(BS)22) and report the applicable amount of this type of collateral only once (e.g. to report the applicable amount of EFBN in only one currency under the "Hong Kong" location report of MA(BS)22), and to do so in a consistent manner (as set out in point (c) of "General guidance" under item 3 of Annex 2).
Division A – Item (b) 1.5	● For HKD: N/A ● For USD and EUR: (USD CHATS and EUR CHATS – 1 of 12) on page 122: Item 2 & (USD CHATS and EUR CHATS – 2 of 12) on page 123: Item 3 ● For RMB: (RMB CHATS – 3 of 12) on page 137: Item 2. [This mapping is not applicable to reporting institutions that are "RMB Participating AIs" - please see Note 2 below.] Note 1 Reporting institutions should refer to paragraph 32 of the CIs in determining the amount reportable in MA(BS)22 as additional prudential reporting requirements may apply.

HKMA - MA(BS)22	HKICL - New CHATS Reports (See Annex 3.1 for items quoted below)
	Note 2 No direct mapping for RMB credit lines is available for reporting institutions which are also RMB Participating AIs. This is because the dollar amount reported under the item "Opening Available Intra-day Repo Limit" in the new CHATS Reports for individual reporting institutions includes the full amount (i.e. RMB10 billion) of the new "Intraday Repo under the RMB Liquidity Facility" introduced by the HKMA since 10 November 2014, which is in fact a "pooled" intraday repo line offered by the HKMA to all RMB Participating AIs (i.e. it is not available exclusively to any of the RMB Participating AIs). Reporting institutions which are also RMB Participating AIs should therefore exclude this RMB10 billion captured in their new CHATS Reports for the purposes of reporting under MA(BS)22.
Division A – Item (b) 1.8	● For USD and EUR: (USD CHATS and EUR CHATS – 1 of 12) on page 122: Item 1 ● For RMB: (RMB CHATS – 1 of 12) on page 136: Item 1
Division A – Items (c) 1 / 2	● For HKD: (HKD CHATS – 10 of 12) on page 118: Item 5 / (HKD CHATS – 9 of 12) on page 117: Item 4 ● For USD and EUR: (USD CHATS and EUR CHATS – 10 of 12) on page 131: Item 8 / (USD CHATS and EUR CHATS – 9 of 12) on page 130: Item 7 ● For RMB: (RMB CHATS – 10 of 12) on page 145: Item 7 / (RMB CHATS – 9 of 12) on page 144: Item 6
Division A – Item (d) 1	● For HKD: (HKD CHATS – 10 of 12) on page 118: Item 6 ● For USD and EUR: (USD CHATS and EUR CHATS – 10 of 12) on page 131: Item 9 ● For RMB: (RMB CHATS – 10 of 12) on page 145: Item 8
Division B – Items (a) 1-24	● For HKD: (HKD CHATS –5 of 12) to (HKD CHATS –7 of 12) on pages 113 to 115: Item 3 ● For USD and EUR: (USD CHATS and EUR CHATS – 5 of 12) to (USD CHATS and EUR CHATS – 7 of 12) on pages 126 to 128: Item 6 ● For RMB: (RMB CHATS – 5 of 12) to (RMB CHATS – 7 of 12)– on pages 140 to 142: Item 5

Annex 3.1

Extract of “Operating Procedures for CHATS-eMBT User Manual for Members” issued by Hong Kong Interbank Clearing Limited

HONG KONG INTERBANK
CLEARING LIMITED
香港銀行同業結算有限公司

Operating Procedures for

CHATS - eMBT User Manual for Members

(Appendices)

(Confidential)

Date : November 2014
Version : 2.5

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Amendment Summary

Version	Amendment	Amendment Date	Effective Date
2.5	Added/updated the following appendices to cater for the new system report "Monthly Intraday Liquidity Monitoring Report" to be generated by CHATS of all four clearing currencies, with the enhancement of provision of RMB intraday liquidity by the HKMA incorporated: • E.1.1 • E.2.2.9 (new) • H 2	July 2014	17 November 2014

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E.2.2.9 Monthly Intraday Liquidity Monitoring Report

(a) Report Layout in HKD CHATS

(HKD CHATS – 1 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 1 - Available Intraday Liquidity at Opening

System Business Day [1]	Opening Total Available Liquidity (Cash Balance, Intra-day Overdraft [2] and Repo facilities from HKMA) (A) + (B) + (C) (Value)	Opening Balance (per Bank Statement from HKICL) (A) (Value)	Opening Available Balance at CHATS account (=A) (Value)	Opening Intra-day Overdraft Limit granted by HKMA (N/A to HKD CHATS) [2] (B) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

Item 1

(HKD CHATS – 2 of 12)

```
Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank:             XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


                        Opening Total
                   Available Amount of
                    Eligible Intra-day
                       Repo Securities


System
Business                  (C)=(E)+(F)
Day [1]                       (Value)
-----------    ------------------------
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD     ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr

Minimum        ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
2nd Minimum    ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
3rd Minimum    ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Average        ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
```

(HKD CHATS –3 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Opening Available Amount of Eligible Intra-day Repo Securities -
EF Papers (i.e. Market Value after Haircut) [3, 4, 5]

System Business Day [1]	'999' (Value)	'000' (Value)	'777' (Value)	'778' (Value)	'999'+'000'+'777'+'778' (E) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr

Item 2

(HKD CHATS –4 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Opening Available Amount of Eligible Intra-day Repo Securities -
Non-EF-Papers (i.e. Market Value after Haircut) [3, 5]
(N/A to HKD CHATS) [2]

System Business Day [1]	'999' (Value)	'000' (Value)	'777' (Value)	'778' (Value)	'999'+'000'+'777'+'778' (F) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr

(HKD CHATS –5 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 2 - Intraday Throughput Defined under the Hong Kong Throughput Guideline (%) [6] (Time T = system opening time [1])

System Business Day [1]	At T+30 mins (%)	At T+1 hour (%)	At T+1 hour 30 mins (%)	At T+2 hours (%)	At T+2 hours 30 mins (%)	At T+3 hours (%)	At T+3 hours 30 mins (%)	At T+4 hours (%)	At T+4 hours 30 mins (%)	At T+5 hours (%)	At T+5 hours 30 mins (%)	At T+6 hours (%)	At T+6 hours 30 mins (%)	At T+7 hours (%)	At T+7 hours 30 mins (%)	At T+8 hours (%)
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
Average	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99

Item 3

(HKD CHATS –6 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	At T+8 hours 30 mins (%)	At T+9 hours (%)	At T+9 hours 30 mins (%)	At T+10 hours (%)	At T+10 hours 30 mins (%)	At T+11 hours (%)	At T+11 hours 30 mins (%)	At T+12 hours (%)	At T+12 hours 30 mins (%)	At T+13 hours (%)	At T+13 hours 30 mins (%)	At T+14 hours (%)	At T+14 hours 30 mins (%)	At T+15 hours (%)	At T+15 hours 30 mins (%)	At T+16 hours (%)
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
Average	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99

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Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	At T+16 hours 30 mins (%)	At T+17 hours (%)	At T+17 hours 30 mins (%)	At T+18 hours (%)	At T+18 hours 30 mins (%)	At T+19 hours (%)	At T+19 hours 30 mins (%)	At T+20 hours (%)	At T+20 hours 30 mins (%)	At T+21 hours (%)	At T+21 hours 30 mins (%)	At T+22 hours (%)	At T+22 hours 30 mins (%)	At T+23 hours (%)	At T+23 hours 30 mins (%)	At T+24 hours (%)
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
Average	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99

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Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 3 - Maximum Point of Outstanding Liquidity Facilities provided by HKMA

	Maximum Point of Outstanding:				Limit granted by HKMA at system close:
	Intra-day Repo		Intra-day Overdraft (N/A to HKD CHATS) [2]		Intra-day Overdraft (N/A to HKD CHATS) [2]
System Business Day [1]	(Value)	(Time)	(Value)	(Time)	(Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

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Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 4 - Total Payments and Time-specific Obligations

System Business Day [1]	Gross Payments Sent [7] (Value)	Of which: Total cash actually paid to repurchase Auto and Manual Intra-day Repo provided by HKMA (G) (Value)	Of which: Total cash actually paid to repurchase Auto and Manual Discount Window Repo provided by HKMA (H) (Value)	Of which: Total internalised payments sent for repayment of Intra-day Overdraft provided by HKMA (N/A to HKD CHATS) [2] (I) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

Item 4

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Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	Gross Payments Received [7] (Value)	Of which: Total cash actually received from sales of Auto and Manual Intra-day Repo provided by HKMA (J) (Value)	Of which: Total cash actually received from sales of Manual Discount Window Repo provided by HKMA (K) (Value)	Of which: Total internalised payments received from triggering of Intra-day Overdraft provided by HKMA (N/A to HKD CHATS) [2] (L) (Value)	Time-specific Obligations [8] (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr

Item 5

Item 6

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Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 5 - Largest Positive and Negative Net Cumulative Positions [7, 9]

AFTER taking into account the payment flows arising from HKMA liquidity facilities from items G to L EXCEPT cash received from sales of Intra-day Repo listed in item J

System Business Day [1]	Largest Positive Net Cumulative Position (Value)	Largest Positive Net Cumulative Position (Time)	Largest Negative Net Cumulative Position (Value)	Largest Negative Net Cumulative Position (Time)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	

Item 7

Item 8

(HKD CHATS – 12 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BEFORE taking into account the payment flows arising from HKMA liquidity facilities from items G to L

System Business Day [1]	Largest Positive Net Cumulative Position (Value)	(Time)	Largest Negative Net Cumulative Position (Value)	(Time)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	

(HKD CHATS – Report Footer)

Notes:
(1): The operating hours of HKD CHATS are from 8:30 a.m. to 6:30 p.m. (HK time).
(2): Not applicable to HKD CHATS normally.
(3): '999' refers to Intra-day Repo Account; '000' refers to Main Account; '777' refers to Bank Repo Sale Account; '778' refers to Bank Repo Purchase Account.
(4): EF Papers are common eligible securities for intra-day repo facilities in CHATS of all clearing currencies.
(5): The Opening Available Amount refers to the sum of (a) the position captured at the opening of HKD CHATS, i.e. 8:30 a.m., and (b) the available amount of successfully repurchased common eligible securities, if any, in the SI event for repo repurchase soon after the opening of USD and EUR CHATS.
(6): Further information on the Hong Kong Throughput Guideline can be found in the eMBT User Manual for Members issued by HKICL.
(7): Both system-generated payments received from sales of Discount Window Repo and system-generated payments sent to repurchase intra-day repo due to the process of auto-conversion of intra-day repo into discount window repo at system close are excluded from the calculations of Gross Payments Sent, Gross Payments Received, Largest Positive Net Cumulative Position and Largest Negative Net Cumulative Position.
(8): These obligations include those critical payment obligations with financial and reputational implications (e.g. payment with time-specific intraday deadline), including CLS pay-ins, CHATS bulk settlement transactions, CHATS/CCASS/SCCASS/Cross Currency optimisers, CMU batch settlement transactions, and obligations due to sales of intra-day repo triggered on the same business day and manual discount window repo triggered on previous business day.
(9): Net cumulative position is derived from the accumulation of payment inflows and outflows, transaction by transaction in sequence, during the system business day. Largest Positive and Negative Net Cumulative Positions are the maximum and minimum points of the net cumulative position throughout the day respectively.

(b) Report Layout in USD CHATS and EUR CHATS

(USD CHATS and EUR CHATS – 1 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 1 - Available Intraday Liquidity at Opening

System Business Day [1]	Opening Total Available Liquidity (Cash Balance, Intra-day Overdraft and Repo facilities from SI) (A) + (B) + (C) (Value)	Opening Balance (per Bank Statement from HKICL) (Value)	Opening Available Balance at CHATS account (after Auto Overnight Repo Repurchase) [2] (A) (Value)	Opening Intra-day Overdraft Limit granted by SI (B) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

Item 1 Item 2

(USD CHATS and EUR CHATS – 2 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	Opening Total Available Amount of Eligible Intra-day Repo Securities after taking Intra-day Repo Limit into account (C) = "Lower of (D) or (E+F)" (Value)	Opening Available Intra-day Repo Limit from SI (D) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

Item 3

(USD CHATS and EUR CHATS – 3 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Opening Available Amount of Eligible Intra-day Repo Securities -
EF Papers after Auto Overnight Repo Repurchase (i.e. Market Value after Haircut) [2, 3, 4]

System Business Day [1]	'999' (Value)	'000' (Value)	'777' (Value)	'778' (Value)	'999'+'000'+'777'+'778' (E) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr

Item 4

(USD CHATS and EUR CHATS – 4 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Opening Available Amount of Eligible Intra-day Repo Securities -
Non-EF-Papers after Auto Overnight Repo Repurchase (i.e. Market Value after Haircut) [2, 3]

System Business Day [1]	'999' (Value)	'000' (Value)	'777' (Value)	'778' (Value)	'999'+'000'+'777'+'778' (F) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr

Item 5

(USD CHATS and EUR CHATS – 5 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 2 - Intraday Throughput Defined under the Hong Kong Throughput Guideline (%) [2] (Time T = system opening time [1])

System Business Day [1]	At T+30 mins (%)	At T+1 hour (%)	At T+1 hour 30 mins (%)	At T+2 hours (%)	At T+2 hours 30 mins (%)	At T+3 hours (%)	At T+3 hours 30 mins (%)	At T+4 hours (%)	At T+4 hours 30 mins (%)	At T+5 hours (%)	At T+5 hours 30 mins (%)	At T+6 hours (%)	At T+6 hours 30 mins (%)	At T+7 hours (%)	At T+7 hours 30 mins (%)	At T+8 hours (%)
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
Average	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99

Item 6

(USD CHATS and EUR CHATS – 6 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	At T+8 hours 30 mins (%)	At T+9 hours (%)	At T+9 hours 30 mins (%)	At T+10 hours (%)	At T+10 hours 30 mins (%)	At T+11 hours (%)	At T+11 hours 30 mins (%)	At T+12 hours (%)	At T+12 hours 30 mins (%)	At T+13 hours (%)	At T+13 hours 30 mins (%)	At T+14 hours (%)	At T+14 hours 30 mins (%)	At T+15 hours (%)	At T+15 hours 30 mins (%)	At T+16 hours (%)
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
Average	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99

Item 6

(USD CHATS and EUR CHATS – 7 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank : XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	At T+16 hours 30 mins (%)	At T+17 hours (%)	At T+17 hours 30 mins (%)	At T+18 hours (%)	At T+18 hours 30 mins (%)	At T+19 hours (%)	At T+19 hours 30 mins (%)	At T+20 hours (%)	At T+20 hours 30 mins (%)	At T+21 hours (%)	At T+21 hours 30 mins (%)	At T+22 hours (%)	At T+22 hours 30 mins (%)	At T+23 hours (%)	At T+23 hours 30 mins (%)	At T+24 hours (%)
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
Average	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99

Item 6

(USD CHATS and EUR CHATS – 8 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 3 - Maximum Point of Outstanding Liquidity Facilities provided by SI

	Maximum Point of Outstanding:				Limit granted by SI at system close:	
	Intra-day Repo		Intra-day Overdraft		Intra-day Repo	Intra-day Overdraft
System Business Day [1]	(Value)	(Time)	(Value)	(Time)	(Value)	(Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

(USD CHATS and EUR CHATS – 9 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 4 - Total Payments and Time-specific Obligations

System Business Day [1]	Gross Payments Sent [6] (Value)	Of which: Total cash actually paid to repurchase Auto and Manual Intra-day Repo provided by SI (G) (Value)	Of which: Total cash actually paid to repurchase Auto and Manual Overnight Repo provided by SI [7] (H) (Value)	Of which: Total internalised payments sent for repayment of Intra-day Overdraft provided by SI (I) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

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(USD CHATS and EUR CHATS – 10 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	Gross Payments Received [6] (Value)	Of which: Total cash actually received from sales of Auto and Manual Intra-day Repo provided by SI (J) (Value)	Of which: Total cash actually received from sales of Manual Overnight Repo provided by SI [7] (K) (Value)	Of which: Total internalised payments received from triggering of Intra-day Overdraft provided by SI (L) (Value)	Time-specific Obligations [8] (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr

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Item 9

(USD CHATS and EUR CHATS – 11 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 5 - Largest Positive and Negative Net Cumulative Positions [6,9]

AFTER taking into account the payment flows arising from SI liquidity facilities from items G to L EXCEPT cash received from sales of Intra-day Repo listed in item J

System Business Day [1]	Largest Positive Net Cumulative Position (Value)	(Time)	Largest Negative Net Cumulative Position (Value)	(Time)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	

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Item 11

(USD CHATS and EUR CHATS – 12 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BEFORE taking into account the payment flows arising from SI liquidity facilities from items G to L

System Business Day [1]	Largest Positive Net Cumulative Position (Value)	(Time)	Largest Negative Net Cumulative Position (Value)	(Time)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	

(USD CHATS – Report Footer)

Notes
(1): The operating hours of USD CHATS are from 8:30 a.m. to 6:30 p.m. (HK time).
(2): Refer to the position captured soon after the opening of CHATS upon the completion of SI event for repo repurchase automatically.
(3): '999' refers to Intra-day Repo Account; '000' refers to Main Account; '777' refers to Bank Repo Sale Account; '778' refers to Bank Repo Purchase Account.
(4): EF Papers are common eligible securities for intra-day repo facilities in CHATS of all clearing currencies.
(5): Further information on the Hong Kong Throughput Guideline can be found in the eMBT User Manual for Members issued by HKICL.
(6): Both system-generated payments received from sales of overnight repo and system-generated payments sent to repurchase intra-day repo due to the process of auto-conversion of intra-day repo into overnight repo at system close are excluded from the calculations of Gross Payments Sent, Gross Payments Received, Largest Positive Net Cumulative Position and Largest Negative Net Cumulative Position.
(7): Manual Overnight Repo is not applicable in USD CHATS.
(8): These obligations include those critical payment obligations with financial and reputational implications (e.g. payment with time-specific intraday deadline), including CHATS bulk settlement transactions, CMU batch settlement transactions, and obligations due to sales of intra-day repo/overdraft triggered on the same business day and manual overnight repo triggered on previous business day.
(9): Net cumulative position is derived from the accumulation of payment inflows and outflows, transaction by transaction in sequence, during the system business day. Largest Positive and Negative Net Cumulative Positions are the maximum and minimum points of the net cumulative position throughout the day respectively.

(EUR CHATS – Report Footer)

Notes
(1): The operating hours of EUR CHATS are from 8:30 a.m. to 6:30 p.m. (HK time).
(2): Refer to the position captured soon after the opening of CHATS upon the completion of SI event for repo repurchase automatically.
(3): '999' refers to Intra-day Repo Account; '000' refers to Main Account; '777' refers to Bank Repo Sale Account; '778' refers to Bank Repo Purchase Account.
(4): EF Papers are common eligible securities for intra-day repo facilities in CHATS of all clearing currencies.
(5): Further information on the Hong Kong Throughput Guideline can be found in the eMBT User Manual for Members issued by HKICL.
(6): Both system-generated payments received from sales of overnight repo and system-generated payments sent to repurchase intra-day repo due to the process of auto-conversion of intra-day repo into overnight repo at system close are excluded from the calculations of Gross Payments Sent, Gross Payments Received, Largest Positive Net Cumulative Position and Largest Negative Net Cumulative Position.
(7): Manual Overnight Repo is not applicable in EUR CHATS.
(8): These obligations include those critical payment obligations with financial and reputational implications (e.g. payment with time-specific intraday deadline), including CMU batch settlement transactions, and obligations due to sales of intra-day repo/overdraft triggered on the same business day and manual overnight repo triggered on previous business day.
(9): Net cumulative position is derived from the accumulation of payment inflows and outflows, transaction by transaction in sequence, during the system business day. Largest Positive and Negative Net Cumulative Positions are the maximum and minimum points of the net cumulative position throughout the day respectively.

(c) Report Layout in RMB CHATS

(RMB CHATS – 1 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 1 - Available Intraday Liquidity at Opening

System Business Day [1]	Opening Total Available Liquidity (Cash Balance, Intra-day Overdraft [2] and Repo facilities [3]) (A) + (B) + (C) (Value)	Opening Balance (per Bank Statement from HKICL) (A) (Value)	Opening Available Balance at CHATS account (=A) (Value)	Opening Intra-day Overdraft Limit [2] (B) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

Item 1

(RMB CHATS – 2 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	Opening Total Available Amount of Eligible Intra-day Repo Securities after taking Intra-day Repo Limit into account [4, 5] (C) (Value)	Opening Available Intra-day Repo Limit [4] (D) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

Item 2

(RMB CHATS – 3 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Opening Available Amount of Eligible Intra-day Repo Securities -
EF Papers (i.e. Market Value after Haircut) [6, 7, 8]

System Business Day [1]	'999' (Value)	'000' (Value)	'777' (Value)	'778' (Value)	'999'+'000'+'777'+'778' (E) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr

Item 3

(RMB CHATS – 4 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Opening Available Amount of Eligible Intra-day Repo Securities -
Non-EF-Papers (i.e. Market Value after Haircut) [6, 8]

System Business Day [1]	'999' (Value)	'000' (Value)	'777' (Value)	'778' (Value)	'999'+'000'+'777'+'778' (F) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
2nd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
3rd Minimum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr

Item 4

(RMB CHATS – 5 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 2 - Intraday Throughput Defined under the Hong Kong Throughput Guideline (%) [9] (Time T = system opening time [1])

System Business Day [1]	At T+30 mins (%)	At T+1 hour (%)	At T+1 hour 30 mins (%)	At T+2 hours (%)	At T+2 hours 30 mins (%)	At T+3 hours (%)	At T+3 hours 30 mins (%)	At T+4 hours (%)	At T+4 hours 30 mins (%)	At T+5 hours (%)	At T+5 hours 30 mins (%)	At T+6 hours (%)	At T+6 hours 30 mins (%)	At T+7 hours (%)	At T+7 hours 30 mins (%)	At T+8 hours (%)
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
Average	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99

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(RMB CHATS – 6 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	At T+8 hours 30 mins (%)	At T+9 hours (%)	At T+9 hours 30 mins (%)	At T+10 hours (%)	At T+10 hours 30 mins (%)	At T+11 hours (%)	At T+11 hours 30 mins (%)	At T+12 hours (%)	At T+12 hours 30 mins (%)	At T+13 hours (%)	At T+13 hours 30 mins (%)	At T+14 hours (%)	At T+14 hours 30 mins (%)	At T+15 hours (%)	At T+15 hours 30 mins (%)	At T+16 hours (%)
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
Average	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99

Item 5

(RMB CHATS – 7 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	At T+16 hours 30 mins (%)	At T+17 hours (%)	At T+17 hours 30 mins (%)	At T+18 hours (%)	At T+18 hours 30 mins (%)	At T+19 hours (%)	At T+19 hours 30 mins (%)	At T+20 hours (%)	At T+20 hours 30 mins (%)	At T+21 hours (%)	At T+21 hours 30 mins (%)	At T+22 hours (%)	At T+22 hours 30 mins (%)	At T+23 hours (%)	At T+23 hours 30 mins (%)	At T+24 hours (%)
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
YYYY-MM-DD	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99
Average	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99	999.99

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(RMB CHATS – 8 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 3 - Maximum Point of Outstanding Liquidity Facilities provided by CB

	Maximum Point of Outstanding:				Limit granted at system close:	
	Intra-day Repo		Intra-day Overdraft [2]		Intra-day Repo	Intra-day Overdraft [2]
System Business Day [1]	(Value)	(Time)	(Value)	(Time)	(Value)	(Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

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Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 4 - Total Payments and Time-specific Obligations

System Business Day [1]	Gross Payments Sent [10] (Value)	Of which: Total cash actually paid to repurchase Auto and Manual Intra-day Repo [3] (G) (Value)	Of which: Total cash actually paid to repurchase Auto and Manual Overnight Repo [3] (H) (Value)	Of which: Total internalised payments sent for repayment of Intra-day Overdraft [2] (I) (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99

Item 6

(RMB CHATS – 10 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

System Business Day [1]	Gross Payments Received [10] (Value)	Of which: Total cash actually received from sales of Auto and Manual Intra-day Repo [3] (J) (Value)	Of which: Total cash actually received from sales of Manual Overnight Repo [3] (K) (Value)	Of which: Total internalised payments received from triggering of Intra-day Overdraft [2] (L) (Value)	Time-specific Obligations [11] (Value)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99Dr

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(RMB CHATS – 11 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Part 5 - Largest Positive and Negative Net Cumulative Positions [10, 12]

AFTER taking into account the payment flows arising from liquidity facilities from items G to L EXCEPT cash received from sales of Intra-day Repo listed in item J

System Business Day [1]	Largest Positive Net Cumulative Position (Value)	(Time)	Largest Negative Net Cumulative Position (Value)	(Time)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	

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Item 10

(RMB CHATS – 12 of 12)

Reporting Period: YYYY-MM-DD to YYYY-MM-DD
Bank: XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BEFORE taking into account the payment flows arising from liquidity facilities from items G to L

System Business Day [1]	Largest Positive Net Cumulative Position (Value)	(Time)	Largest Negative Net Cumulative Position (Value)	(Time)
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
YYYY-MM-DD	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
2nd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
3rd Maximum	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	hh:mm:ss
Average	ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99		ZZZ,ZZZ,ZZZ,ZZZ,ZZ9.99	

(RMB CHATS – Report Footer)

Notes
(1): The operating hours of RMB CHATS are from 8:30 a.m. to 11:30 p.m. (HK time).
(2): Not applicable in RMB CHATS.
(3): Repo facilities are provided primarily by CB. The HKMA may offer liquidity support from time to time to members to facilitate more efficient liquidity management.
(4): The Opening Available Intra-day Repo Limit refers to the total intra-day repo limit granted by CB at the opening of RMB CHATS. Where applicable, such limit also includes the intra-day repo line granted by the HKMA during the period under which liquidity support is being offered by the HKMA. The limit (granted by CB and HKMA (if applicable)) refers to the dedicated repo line(s) granted to each member, and may include the pooled repo line(s) shared by all members.
(5): This refers to the lower of the following two numbers: (i) (D) excluding the pooled repo line(s) shared by all members (if any), and (ii) (E+F).
(6): '999' refers to Intra-day Repo Account; '000' refers to Main Account; '777' refers to Bank Repo Sale Account; '778' refers to Bank Repo Purchase Account.
(7): EF Papers are common eligible securities for intra-day repo facilities in CHATS of all clearing currencies.
(8): The Opening Available Amount refers to the sum of (a) the position captured at the opening of RMB CHATS, i.e. 8:30 a.m., and (b) the available amount of successfully repurchased common eligible securities, if any, in the SI event for repo repurchase soon after the opening of USD and EUR CHATS.
(9): Further information on the Hong Kong Throughput Guideline can be found in the eMBT User Manual for Members issued by HKICL.
(10): Both system-generated payments received from sales of overnight repo and system-generated payments sent to repurchase intra-day repo due to the process of auto-conversion of intra-day repo into overnight repo at system close are excluded from the calculations of Gross Payments Sent, Gross Payments Received, Largest Positive Net Cumulative Position and Largest Negative Net Cumulative Position.
(11): These obligations include those critical payment obligations with financial and reputational implications (e.g. payment with time-specific intraday deadline), including CHATS bulk settlement transactions, CHATS/CCASS/SCCASS/Cross Currency optimisers, CMU batch settlement transactions, and obligations due to sales of intra-day repo triggered on the same business day and manual overnight repo triggered on previous business day.
(12): Net cumulative position is derived from the accumulation of payment inflows and outflows, transaction by transaction in sequence, during the system business day. Largest Positive and Negative Net Cumulative Positions are the maximum and minimum points of the net cumulative position throughout the day respectively.