

The following information is disclosed in accordance with the CBRC Guidelines on the LCR Disclosure of Commercial Banks Appendix I Quantitative Information Disclosure of Liquidity Coverage Ratio Using Advanced Approaches

QUANTITATIVE INFORMATION DISCLOSURE OF LIQUIDITY COVERAGE RATIO

In RMB millions, except for percentages

No.		First quarter 2018	
		Total un-weighted value	Total weighted value
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)		4,865,333
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	9,558,276	952,696
3	Stable deposits	49,065	1,775
4	Less stable deposits	9,509,211	950,921
5	Unsecured wholesale funding, of which:	11,115,784	3,791,180
6	Operational deposits (excluding those generated from correspondent banking activities)	6,184,075	1,499,016
7	Non-operational deposits (all counterparties)	4,873,148	2,233,603
8	Unsecured debt	58,561	58,561
9	Secured funding		46,973
10	Additional requirements, of which:	4,062,549	1,441,005
11	Outflows related to derivative exposures and other collateral requirements	1,206,858	1,206,858
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	2,855,691	234,147
14	Other contractual funding obligations	50,158	49,846
15	Other contingent funding obligations	2,228,674	85,002
16	TOTAL CASH OUTFLOWS		6,366,702
CASH INFLOWS			
17	Secured lending (including reverse repos and securities borrowing)	848,857	267,318
18	Inflows from fully performing exposures	1,233,605	820,435
19	Other cash inflows	1,225,098	1,216,755
20	TOTAL CASH INFLOWS	3,307,560	2,304,508
			Total adjusted value
21	TOTAL HQLA		4,865,333
22	TOTAL NET CASH OUTFLOWS		4,062,194
23	LIQUIDITY COVERAGE RATIO		120.57%

Note: Data of the above table are all the simple arithmetic means of the 90 natural days' figures of the recent quarter.