

The following information is disclosed in accordance with the Appendix 1: Template for the Quantitative Information Disclosure of Liquidity Coverage Ratio of Banks under Advanced Approach to the Administrative Measures for the Information Disclosure of Liquidity Coverage Ratio of Commercial Banks.

## QUANTITATIVE INFORMATION DISCLOSURE OF LIQUIDITY COVERAGE RATIO

*In RMB millions, except for percentages*

No.		First quarter 2019	
		Total un-weighted value	Total weighted value
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)		5,010,343
<b>CASH OUTFLOWS</b>			
2	Retail deposits and deposits from small business customers, of which:	10,638,185	1,060,611
3	Stable deposits	50,165	1,809
4	Less stable deposits	10,588,020	1,058,802
5	Unsecured wholesale funding, of which:	11,739,443	3,911,103
6	Operational deposits (excluding those generated from correspondent banking activities)	6,605,737	1,598,614
7	Non-operational deposits (all counterparties)	5,061,495	2,240,278
8	Unsecured debt	72,211	72,211
9	Secured funding		20,288
10	Additional requirements, of which:	3,379,813	1,065,227
11	Outflows related to derivative exposures and other collateral requirements	862,500	862,500
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	2,517,313	202,727
14	Other contractual funding obligations	59,409	59,018
15	Other contingent funding obligations	3,304,521	119,146
16	<b>TOTAL CASH OUTFLOWS</b>		<b>6,235,393</b>
<b>CASH INFLOWS</b>			
17	Secured lending (including reverse repos and securities borrowing)	787,331	319,747
18	Inflows from fully performing exposures	1,410,430	1,023,241
19	Other cash inflows	876,768	869,950
20	<b>TOTAL CASH INFLOWS</b>	<b>3,074,529</b>	<b>2,212,938</b>
			<b>Total adjusted value</b>
21	<b>TOTAL HQLA</b>		<b>5,010,343</b>
22	<b>TOTAL NET CASH OUTFLOWS</b>		<b>4,022,455</b>
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>124.64%</b>

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

