

The following information is disclosed in accordance with the Appendix 1: Quantitative Information Disclosure of Liquidity Coverage Ratio Using Advanced Approaches to the Guidelines on the LCR Disclosure of Commercial Banks.

QUANTITATIVE INFORMATION DISCLOSURE OF LIQUIDITY COVERAGE RATIO

In RMB millions, except for percentages

No.		Third quarter 2020	
		Total un-weighted value	Total weighted value
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)		5,496,598
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	12,190,310	1,213,404
3	<i>Stable deposits</i>	86,217	2,995
4	<i>Less stable deposits</i>	12,104,093	1,210,409
5	Unsecured wholesale funding, of which:	14,452,687	4,842,653
6	<i>Operational deposits (excluding those generated from correspondent banking activities)</i>	8,532,696	2,077,623
7	<i>Non-operational deposits (all counterparties)</i>	5,839,003	2,684,042
8	<i>Unsecured debt</i>	80,988	80,988
9	Secured funding		12,301
10	Additional requirements, of which:	3,322,216	1,469,917
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	1,314,437	1,314,437
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	2,007,779	155,480
14	Other contractual funding obligations	65,372	65,372
15	Other contingent funding obligations	4,702,310	126,323
16	TOTAL CASH OUTFLOWS		7,729,970
CASH INFLOWS			
17	Secured lending (including reverse repos and securities borrowing)	1,081,072	716,586
18	Inflows from fully performing exposures	1,736,527	1,303,365
19	Other cash inflows	1,313,105	1,309,058
20	TOTAL CASH INFLOWS	4,130,704	3,329,009
			Total adjusted value
21	TOTAL HQLA		5,496,598
22	TOTAL NET CASH OUTFLOWS		4,400,961
23	LIQUIDITY COVERAGE RATIO (%)		125.16%

Note: Data of the above table are all the simple arithmetic means of the 92 natural days' figures of the recent quarter.