

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.		Third quarter 2016	
		Total un-weighted value	Total weighted value
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)		4,662,765
<b>CASH OUTFLOWS</b>			
2	Retail deposits and deposits from small business customers, of which:	8,947,696	884,769
3	Stable deposits	155,603	5,560
4	Less stable deposits	8,792,093	879,209
5	Unsecured wholesale funding, of which:	10,184,878	3,414,848
6	Operational deposits (excluding those generated from correspondent banking activities)	5,966,195	1,447,832
7	Non-operational deposits (all counterparties)	4,050,201	1,798,534
8	Unsecured debt	168,482	168,482
9	Secured funding		42,815
10	Additional requirements, of which:	2,894,787	1,079,217
11	Outflows related to derivative exposures and other collateral requirements	914,820	914,820
12	Outflows related to loss of funding on debt products	-	-
13	Credit and liquidity facilities	1,979,967	164,397
14	Other contractual funding obligations	35,168	35,147
15	Other contingent funding obligations	710,800	16,309
16	<b>TOTAL CASH OUTFLOWS</b>		5,473,105
<b>CASH INFLOWS</b>			
17	Secured lending (including reverse repos and securities borrowing)	937,810	262,389
18	Inflows from fully performing exposures	1,255,000	789,902
19	Other cash inflows	922,749	918,400
20	<b>TOTAL CASH INFLOWS</b>	3,115,559	1,970,691
			Total adjusted value
21	<b>TOTAL HQLA</b>		4,662,765
22	<b>TOTAL NET CASH OUTFLOWS</b>		3,502,414
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		133.14

Note: Data of the above table are all the simple arithmetic means of the month-end figures of the recent quarter.