

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 2017	
		Total un-weighted value	Total weighted value
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1	Total high-quality liquid assets (HQLA)		4,637,340
<b>CASH OUTFLOWS</b>			
2	Retail deposits and deposits from small business customers, of which:	9,247,473	921,705
3	<i>Stable deposits</i>	47,708	1,729
4	<i>Less stable deposits</i>	9,199,765	919,976
5	Unsecured wholesale funding, of which:	11,212,813	3,833,678
6	<i>Operational deposits (excluding those generated from correspondent banking activities)</i>	6,231,650	1,511,986
7	<i>Non-operational deposits (all counterparties)</i>	4,922,292	2,262,821
8	<i>Unsecured debt</i>	58,871	58,871
9	Secured funding		36,835
10	Additional requirements, of which:	3,567,395	1,244,129
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	1,035,145	1,035,145
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	2,532,250	208,984
14	Other contractual funding obligations	48,423	48,021
15	Other contingent funding obligations	1,193,213	27,954
16	<b>TOTAL CASH OUTFLOWS</b>		<b>6,112,322</b>
<b>CASH INFLOWS</b>			
17	Secured lending (including reverse repos and securities borrowing)	889,811	282,932
18	Inflows from fully performing exposures	1,477,586	1,061,236
19	Other cash inflows	1,051,890	1,040,492
20	<b>TOTAL CASH INFLOWS</b>	<b>3,419,287</b>	<b>2,384,660</b>
			Total adjusted value
21	<b>TOTAL HQLA</b>		<b>4,637,340</b>
22	<b>TOTAL NET CASH OUTFLOWS</b>		<b>3,727,662</b>
23	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>124.46%</b>

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