

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 promulgated by the former China Banking Regulatory Commission

Quantitative Information Disclosure of Liquidity Coverage Ratio

In RMB millions, except for percentages

No.		Third quarter 2018	
		Total un-weighted value	Total weighted value
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)		4,973,338
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	9,787,465	975,698
3	<i>Stable deposits</i>	47,640	1,716
4	<i>Less stable deposits</i>	9,739,825	973,982
5	Unsecured wholesale funding, of which:	11,841,891	3,975,228
6	<i>Operational deposits (excluding those generated from correspondent banking activities)</i>	6,714,289	1,630,262
7	<i>Non-operational deposits (all counterparties)</i>	5,064,097	2,281,461
8	<i>Unsecured debt</i>	63,505	63,505
9	Secured funding		30,640
10	Additional requirements, of which:	4,122,818	1,541,367
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	1,312,324	1,312,324
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	2,810,494	229,043
14	Other contractual funding obligations	49,356	49,002
15	Other contingent funding obligations	2,916,258	120,122
16	TOTAL CASH OUTFLOWS		6,692,057
CASH INFLOWS			
17	Secured lending (including reverse repos and securities borrowing)	826,569	334,358
18	Inflows from fully performing exposures	1,291,643	919,100
19	Other cash inflows	1,310,972	1,307,290
20	TOTAL CASH INFLOWS	3,429,184	2,560,748
			Total adjusted value
21	TOTAL HQLA		4,973,338
22	TOTAL NET CASH OUTFLOWS		4,131,309
23	LIQUIDITY COVERAGE RATIO (%)		120.36%

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

