

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 USING ADVANCED APPROACHES

In RMB millions, except for percentages

No.		First quarter 2020	
		Total un-weighted value	Total weighted value
HIGH-QUALITY LIQUID ASSETS			
1	Total high-quality liquid assets (HQLA)		5,361,279
CASH OUTFLOWS			
2	Retail deposits and deposits from small business customers, of which:	11,754,598	1,170,437
3	<i>Stable deposits</i>	76,526	2,630
4	<i>Less stable deposits</i>	11,678,072	1,167,807
5	Unsecured wholesale funding, of which:	12,717,838	4,287,647
6	<i>Operational deposits (excluding those generated from correspondent banking activities)</i>	7,205,992	1,749,813
7	<i>Non-operational deposits (all counterparties)</i>	5,424,607	2,450,595
8	<i>Unsecured debt</i>	87,239	87,239
9	Secured funding		14,997
10	Additional requirements, of which:	3,020,422	944,182
11	<i>Outflows related to derivative exposures and other collateral requirements</i>	771,113	771,113
12	<i>Outflows related to loss of funding on debt products</i>	-	-
13	<i>Credit and liquidity facilities</i>	2,249,309	173,069
14	Other contractual funding obligations	65,865	65,234
15	Other contingent funding obligations	4,175,549	125,554
16	TOTAL CASH OUTFLOWS		6,608,051
CASH INFLOWS			
17	Secured lending (including reverse repos and securities borrowing)	752,981	321,617
18	Inflows from fully performing exposures	1,411,562	995,260
19	Other cash inflows	748,500	743,089
20	TOTAL CASH INFLOWS	2,913,043	2,059,966
			Total adjusted value
21	TOTAL HQLA		5,361,279
22	TOTAL NET CASH OUTFLOWS		4,548,085
23	LIQUIDITY COVERAGE RATIO (%)		118.05%

Note: Data of the above table are all the simple arithmetic means of the 91 natural days' figures of the recent quarter.