

The Bank of New York Mellon, Hong Kong Branch 紐約梅隆銀行香港分行

Financial Disclosure Statement for the year ended December 31, 2018
截至二零一八年十二月三十一日止年度之財務資料披露聲明書

FINANCIAL DISCLOSURE STATEMENT

This financial disclosure statement is issued in accordance with the requirements of the Supervisory Policy Manual issued by the Hong Kong Monetary Authority. Acting as a Branch, we provide general banking services and products to clients around the globe.

A. Information relating to The Bank of New York Mellon, Hong Kong Branch ("the Branch")

PROFIT AND LOSS INFORMATION

Interest income	Interest expense	Net interest income
Other operating income	Gains less losses arising from non-trading activities in foreign currencies	Income from fees and commission
Other income		
Operating expenses	Staff expenses	Other operating expenses
Operating profit	Gains less losses from the disposal of plant and equipment	Profit before taxation
Tax expense	Profit after taxation	

Note (1):
Other operating expenses include inter-office charges of 105,659 (HK\$'000) and 102,646 (HK\$'000) in 2018 and 2017 respectively.

BALANCE SHEET INFORMATION

Cash and balances with banks (except those included in amount due from overseas offices)	Due from Exchange Fund	Placements with banks (except those included in amount due from overseas offices) which have a residual contractual maturity of:
- Between one and twelve months	- Over one year	Amount due from overseas offices
Trade bills	Government treasury bills	Loans and advances to customers
Accrued interest and other assets	Plant and equipment	Total assets

Liabilities

Deposits and balances from banks (except those included in amount due to overseas offices)	Deposits from customers
Demand deposits and current accounts	Time, call and notice deposits
Amount due to overseas offices	Other liabilities
Total liabilities	

財務資料披露聲明書

此財務資料披露聲明書按香港金融管理局發出之監管政策手冊的要求製定及發佈。作為一間分行，我們提供世界各地的客戶一般銀行服務和產品。

A. 紐約梅隆銀行香港分行 ("本行") 資料

收益表

	For the year ended (全年)	
	2018	2017
	HK\$'000	HK\$'000
	千港元	千港元
利息收入	795,090	400,799
利息開支	(531,031)	(283,091)
淨利息收入	264,059	117,708
其他經營收入		
貨幣交易的收益減虧損	225,278	351,684
費用及佣金收入	430,622	433,357
其他收入	-	-
營運開支		
職員支出	(366,614)	(318,571)
其他營運支出	(254,891)	(246,067)
營運盈利	298,454	338,111
來自裝置及設備的處置的收益減虧損	-	-
除稅前盈利	298,454	338,111
稅項開支	(56,178)	(67,784)
除稅後盈利	242,276	270,327

附註(1):
二零一八年及二零一七年度之其他營運支出包括海外辦事處及總行之分配費用。其金額分別為 105,659 (千港元) 及 102,646 (千港元)。

資產負債表

	12/31/2018	6/30/2018
	HK\$'000	HK\$'000
	千港元	千港元
現金及銀行結餘(存放於海外辦事處的數額除外)	8,268,886	7,435,509
存放於外匯基金款項	521,786	331,173
距離合約到期日的銀行存款(存放於海外辦事處的數額除外)		
- 超過 1 個月但不超過 12 個月	8,540,708	6,247,878
- 超過 1 年	-	-
存放於海外辦事處金額	43,344,899	28,952,876
貿易匯票	530,108	847,773
政府國庫券	3,526,541	1,878,624
對客戶的貸款及放款	1,022,149	1,024,113
應計利息及其他資產	9,425,376	12,188,625
裝置及設備	16,102	19,276
資產總額	73,196,355	58,925,847
負債		
尚欠銀行存款及結餘(結欠海外辦事處的數額除外)	444,067	2,774,519
客戶存款		
活期存款及往來帳戶	1,154,300	100,490
定期、短期通知及通知存款	2,071,023	2,493,012
海外辦事處結欠	59,458,157	39,252,645
其他負債	10,068,808	14,305,181
負債總額	73,196,355	58,925,847

SUPPLEMENTARY INFORMATION

IMPAIRED LOANS AND ADVANCES

According to our Head Office's policy, provisions for loans and advances or other exposures have been set aside and maintained at our Head Office. Our Head Office has established a systematic methodology for determining the level and adequacy of the allowance for loan losses. The predominant methodology used by our Head Office to calculate allowance reserves is the expected loss model. Alternate methodologies may be used where expected loss model does not apply. As at December 31, 2018 and June 30, 2018, there were no specific provision allocated for exposures maintained in the Branch.

As at December 31, 2018 and June 30, 2018, there were no overdue advances and no rescheduled advances to customers, banks and other financial institutions. Also, there were no advances to customers, banks and other financial institutions which are not yet overdue on which interest is being placed in suspense or on which interest accrual has ceased. As at both dates, there were no other overdue assets.

As at December 31, 2018 and June 30, 2018, the Branch held no repossessed assets.

OFF-BALANCE SHEET EXPOSURES

The following is a summary of each significant class of off-balance sheet financial instruments or contracts outstanding.

Contractual amounts of contingent liabilities and commitments
 Direct credit substitutes
 Transaction-related contingencies
 Trade-related contingencies
 Other commitments
 Others
 Total

Notional amounts of derivative transactions
 Exchange rate-related derivative contracts
 Interest rate contracts
 Total

Total fair value of exchange rate contracts (has not taken into account the effects of bilateral netting agreements)

- Positive fair values
 - Negative fair values

SEGMENTAL INFORMATION

(i) Gross amount of loans and advances to customers by industry sectors:

The following information concerning loans and advances to customers by industry sectors is prepared by classifying the loans and advances according to the usage of the loans and advances.

Loans and advances for use in Hong Kong
 Industrial, commercial and financial
 - Others
 Trade finance
 Loans and advances for use outside Hong Kong
 Total loans and advances to customers

(ii) Gross amount of loans and advances to customers by geographical segments:

Hong Kong
 Australia

補充資料

貸款及放款之減值

按本行一貫政策，海外總行負責為香港分行的貸款或其他風險準備金作出撥備。本行之海外總行已建立一套有系統的方法來決定準備金的水平及是否充足。本行主要利用預期損失模型來計算撥備金額。預期損失模型不適用時，本行會利用其他既定方法來計算撥備金額。於二零一八年十二月三十一日及二零一八年六月三十日，本行之海外總行無須為香港分行的風險額撥備作出特殊準備金。

於二零一八年十二月三十一日及二零一八年六月三十日，本分行給予客戶和銀行及金融機構的貸款中，既沒有逾期及經重組貸款，亦沒有尚未逾期但利息被撥入暫記帳或已停止累計利息的貸款。在此兩天，本分行沒有其他逾期資產。

於二零一八年十二月三十一日及二零一八年六月三十日，本分行沒有持有已收回之資產。

資產負債表外風險承擔

以下為各項主要類別的金融工具或合約之合約數額或名義數額。

	12/31/2018	6/30/2018
	HK\$'000	HK\$'000
	千港元	千港元
或然負債及承擔合約數額		
直接信貸替代項目	-	-
交易有關的或然項目	-	-
貿易有關的或然項目	437,413	342,150
其他承擔	986,872	988,349
其他	-	726,177
總數	1,424,285	2,056,676
衍生工具交易的合約		
匯率關聯衍生工具合約	1,402,998,412	1,457,420,847
利率衍生工具合約	-	-
總數	1,402,998,412	1,457,420,847
匯率關聯衍生工具合約的公平價值總計(未計及雙邊淨額結算安排的影響)		
- 正公平價值	9,173,886	12,017,274
- 負公平價值	9,743,146	12,402,707

分類資料

(i) 客戶貸款及放款之行業分類

以下客戶貸款及放款之行業類別是按該等貸款之用途分類

	12/31/2018		6/30/2018	
	HK\$'000	% of loans and advances covered by collateral	HK\$'000	% of loans and advances covered by collateral
	千港元		千港元	
在香港使用的貸款及放款				
工業、商業及金融	43,180	100	43,157	100
- 其他	-	-	-	-
貿易融資	-	-	-	-
在香港以外使用的貸款及放款	978,969	-	980,956	-
客戶貸款及放款總額	1,022,149	-	1,024,113	-

(ii) 客戶貸款及放款區域分類

	12/31/2018	6/30/2018
	HK\$'000	HK\$'000
	千港元	千港元
香港	43,180	43,157
澳洲	978,969	980,956
總數	1,022,149	1,024,113

(iii) International Claims by geographical segment:

As at December 31, 2018

1. Developed countries
of which
United States2. Developing Asia-Pacific
of which
Korea

As at June 30, 2018

1. Developed countries
of which
United States2. Developing Asia-Pacific
of which
Korea

The geographical information has been classified by the location of the counterparties after taking into account any risk transfer. Such transfer of risk takes place if the claims are guaranteed by a party in a country which is different from that of the counterparty or if the claims are on an overseas branch of a bank whose head office is located in another country.

CURRENCY RISK

The net position or the net structural position in a particular foreign currency is disclosed when it constitutes 10% or more of the total net position in all foreign currencies. There was no structural position in any currency as at December 31, 2018 and June 30, 2018.

Equivalent in millions of HK\$

Spot assets
Spot liabilities
Forward purchases
Forward sales
Net long (short) position

Equivalent in millions of HK\$

Spot assets
Spot liabilities
Forward purchases
Forward sales
Net long (short) position

NON-BANK MAINLAND EXPOSURES

As at December 31, 2018 and June 30, 2018, the Branch had no non-bank Mainland exposures.

RENUMERATION SYSTEM

For details on the remuneration system, please refer to the proxy material of The Bank of New York Mellon Corporation. No separate disclosure for the Branch is needed.

LIQUIDITY INFORMATION DISCLOSURES

The Average Liquidity Maintenance Ratio ("LMR") Ratio

The average LMR is calculated as the simple average of each month's average liquidity maintenance ratio for the period, in accordance with the Banking (Liquidity) Rules issued by the Hong Kong Monetary Authority (HKMA).

(iii) 國際債權及交易對手分類

截至二零一八年十二月三十一日

1. 已發展國家
其中：
美國2. 發展中的亞太區
其中：
韓國

截至二零一八年六月三十日

1. 已發展國家
其中：
美國2. 發展中的亞太區
其中：
韓國

除發生轉移風險情況外，上述數字均以客戶所在地之國家或地區分類。一般而言，轉移風險情況發生於有關貸款的債權獲得並非交易對手所在地的國家的一方擔保，或該債權的履行對象是某銀行的海外分行，而該銀行的總辦事處並非設於交易對手的所在地。

貨幣風險

個別非港元貨幣的淨持有額或結構性持量淨額若佔所持有的非港元貨幣淨持有總額或結構性淨持倉量總額的百分之十以上便作出披露。於二零一八年十二月三十一日及二零一八年六月三十日，沒有任何結構性持量淨額。

相等於百萬港元

現貨資產
現貨負債
遠期買入
遠期賣出
長倉(或短倉)淨持倉量

相等於百萬港元

現貨資產
現貨負債
遠期買入
遠期賣出
長倉(或短倉)淨持倉量

對內地非銀行對手方的風險承擔

於二零一八年十二月三十一日及二零一八年六月三十日，本分行沒有對內地非銀行對手方的風險承擔。

薪酬制度

有關薪酬制度，請參閱紐約梅隆銀行所屬集團之代理文件。沒有需要單獨披露。

流動資料披露

平均流動性維持比率

平均流動性維持比率是每個歷月的平均比率的簡單平均數。每個歷月的平均比率按香港金融管理局所出版的《銀行流動性規則》規定計算。

Banks	Non-bank financial institutions	Non-financial private sector	Others	Total
銀行	金融機構	私人機構	其他	總額
HK\$ million 百萬港元	HK\$ million 百萬港元	HK\$ million 百萬港元	HK\$ million 百萬港元	HK\$ million 百萬港元
45,951	982	-	-	46,933
43,373	-	-	-	43,373
11,056	-	-	-	11,056
5,849	-	-	-	5,849
29,185	982	-	-	30,167
28,972	-	-	-	28,972
9,041	-	-	-	9,041
4,635	-	-	-	4,635

12/31/2018		
USD 美元	PHP 菲律賓披索	
41,080	10	
(55,224)	-	
693,574	1,494	
(680,065)	(1,306)	
(635)	198	
6/30/2018		
USD 美元	PHP 菲律賓披索	
48,180	-	
(38,230)	(2)	
709,220	459	
(719,440)	(457)	
(270)	-	

For the quarter ended (季度) 12/31/2018 For the year-ended (十二個月) 12/31/2017

364.35% 164.62%

LIQUIDITY RISK MANAGEMENT AND FRAMEWORK

The Branch maintains a Liquidity Policy document which provides the framework for identifying, measuring, monitoring, and managing liquidity risk. This policy is prepared in accordance with the BNY Mellon (Group) Liquidity Policy and local (HKMA) regulatory guidelines taking into account the unique risk profile, complexity, activities and size of the Branch.

The Branch has in place a management reporting and escalation framework where risks are communicated to senior management and oversight committees through periodic reporting and the circulation of committee meeting minutes, including a defined escalation process in case of exceptions to internal triggers, regulatory breaches, or emergency situations.

Oversight committees, including the Asia Pacific Asset Liability Committee, and the Branch Oversight Committee, that are responsible for the review and the approval of the liquidity management strategy, policies and practices, and that ensures that senior management effectively implements and controls these elements.

The day-to-day liquidity risk management is the functional responsibility of Corporate Treasury, with independent oversight from the Risk Management function.

The Branch also has an embedded set of processes that cover liquidity risk management. These processes are supported by IT platforms, management information systems, and an organizational structure that includes independent control functions.

Internal Liquidity Metrics

In addition to adhering to the regulatory requirements pertaining to liquidity risk management, the Branch has an internal liquidity risk management framework to measure, manage and monitor liquidity risk. The internal controls and liquidity risk monitoring tools the Branch has in place include the following:

- Early Warning Indicators which include both idiosyncratic and market indicators;
- Monitoring of internally defined on and off-balance sheet liquidity metrics, which includes currency specific mismatch metrics.

Funding Strategy

The funding strategy for the Branch is based on liquidity management principles applied consistently throughout BNY Mellon, and is reviewed and approved by applicable governance committees as noted above.

BNY Mellon's overall approach to liquidity management is to ensure that sources of liquidity are sufficient in amount and diversity such that changes in funding requirements can be accommodated routinely without material adverse impact on earnings, capital, daily operations or financial condition.

Liquidity Stress Testing

As per HKMA requirements, liquidity stress testing is conducted for the Branch on a quarterly basis.

The aim of the liquidity stress testing exercise is to identify areas of vulnerability, plus circumstances and factors that may cause the Branch to fail from a liquidity stand point and assess liquidity requirement, if any.

Contingency Funding Plan (CFP)

Despite continuous efforts to manage liquidity, either external or internal conditions, locally or at the global level, may occur which could impair the ability to raise sufficient funds at market rates. A Contingency Funding Plan ("CFP") has been developed to handle these types of situations for the Branch.

The Branch's CFP focuses on structural funding requirements for a variety of stress scenarios and sets out strategies for addressing liquidity shortfalls in emergency situations, provides guidance to manage a range of liquidity stress environments, establishes lines of responsibility, and articulates implementation and escalation procedures. It also provides a documented framework for managing unexpected liquidity situations. Its objective is to ensure that the Branch's sources of liquidity are sufficient to fund normal operating requirements during liquidity stress events.

流動性風險管理及框架

本分行已建立一套有流動資金政策文件來識別、計量、監控和管理流動資金風險的框架。本政策根據紐約梅隆銀行集團流動資金政策及本地（香港金融管理局）監管指引編制，並考慮到本行的獨特風險概況、複雜程度、活動及規模。

本行設有管理報告和會報框架，通過定期報告和委員報告會議記錄的發布，將風險傳達給高級管理層和監督委員會，包括內部觸發、監管違規或緊急情況。

監督委員會，包括亞太資產負債委員會和分行監督委員會，負責審查和批准流動性管理戰略、政策和程序，並確保高級管理層有效實施和控制這些要素。

日常流動性風險管理是由風險管理部門獨立監督資金部專員的職責，由風險管理部門獨立監督。

本行擁有一系列嵌入流動性風險管理的流程。流程包含技術平台、管理信息系統和獨立控制的組織結構。

內部流動性指標

除了遵守有關流動性風險管理的監管要求外，本行還擁有內部流動性風險管理框架，以衡量、管理和監控流動性風險。本行的內部控制和流動性風險監控工具包括以下內容：

- 預警指標包括特殊和市場指標；
- 監控內部定義的資產負債表內和資產負債表外流動性指標包括貨幣不匹配。

資金戰略

本行的融資策略基於集團一貫應用的流動性管理原則，並由上述的治理委員會審核和批准。

本行流動性風險管理是保證數額和多样性流動資產的來源是充足，在對資金的 demand 可以保持穩定及持續，不用對收入、資本、每日運作或財政狀況造成不利。

壓力測試

根據香港金融管理局的要求，本行亦按季度在本行層面進行流動資金壓力測試。

本行的流動性壓力測試的目的是確定脆弱性領域，以及可能導致該處從流動性角度失敗並評估流動性要求（如果有的話）的情況和因素。

應急資金計劃

儘管不斷努力管理流動性，但無論是在本地還是在全球範圍內的外部或內部條件都可能發生，這可能會削弱以市場利率籌集足夠資金的能力。本行已製定應急資金計劃以處理本行的情況。

本行的應急資金計劃專注於各種壓力情景的結構融資需求，並製定解決緊急情況下流動性不足的策略，為管理一系列流動性壓力環境提供指導，建立責任範圍，明確實施和報告程序。它還提供了一個記錄框架，用於管理意外的流動性情況。其目標是確保本行的流動資金來源足以為流動性壓力事件期間的正常運營需求提供資金。

Liquidity Gap

The table below analyses the on-and off-balance sheet items, broken down into maturity buckets* as at 31 December 2018:

Equivalent in millions of HK\$	Next Day	2 to 7 days	8 days to 1 month	> 1 month up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	Balancing amount	Total amount
Deposits from customers	1,155	1,774	171	126	0	0	0	0	0	0	0	3,226
Amount payable arising from derivative contracts	9,743	0	0	0	0	0	0	0	0	0	0	9,743
Due to banks	14,850	19,556	4,858	9,205	2,721	857	4,701	0	0	0	0	56,748
Other liabilities	0	0	12	91	25	64	19	0	7	0	2	220
Reserves	0	0	0	0	0	0	0	0	0	0	3,259	3,259
Total on-balance sheet liabilities	25,748	21,330	5,041	9,422	2,746	921	4,720	0	7	0	3,261	73,196
Total off-balance sheet obligations	1,307	9	71	29	0	0	0	0	0	0	0	1,416

	Next Day	2 to 7 days	8 days to 1 month	> 1 month up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	Balancing amount	Total amount
Amount receivable arising from derivative contracts	9,174	0	0	0	0	0	0	0	0	0	0	9,174
Due from Exchange Fund	522	0	0	0	0	0	0	0	0	0	0	522
Due from banks	39,231	3,275	3,781	7,831	3,162	992	0	0	0	0	0	58,272
Government treasury bills	3,527	0	0	0	0	0	0	0	0	0	0	3,527
Trade bills	0	2	227	277	24	0	0	0	0	0	0	530
Loans and advances to customers	0	43	0	0	0	0	0	0	980	0	0	1,023
Other assets	0	0	24	0	0	59	19	2	0	3	41	148
Total on-balance sheet assets	52,454	3,320	4,032	8,108	3,186	1,051	19	2	980	3	41	73,196
Total off-balance sheet claims	0	0	0	0	0	0	0	0	0	0	0	0

Contractual Maturity Mismatch	25,399	-18,019	-1,080	-1,343	440	130	-4,701	2	973	3		
Cumulative Contractual Maturity Mismatch	25,399	7,380	6,300	4,957	5,397	5,527	826	828	1,801	1,804		

* The maturity buckets mainly follow information provided to the HKMA MA(BS)23 - Liquidity Monitoring Tools return.

流動資金差距

下表為截至二零一八年十二月三十一日之資產負債表內及表外項目的按到期日*分析:

相等於百萬港元	翌日	二至七日	八天至一個月	一個月以上至三個月	三個月以上至六個月	六個月以上至一年	一年以上至兩年	二年以上至三年	三年以上至五年	五年以上	餘額	總額
客戶存款	1,155	1,774	171	126	0	0	0	0	0	0	0	3,226
衍生工具合約之應付額	9,743	0	0	0	0	0	0	0	0	0	0	9,743
應付同業款項	14,850	19,556	4,858	9,205	2,721	857	4,701	0	0	0	0	56,748
其他負債	0	0	12	91	25	64	19	0	7	0	2	220
儲備	0	0	0	0	0	0	0	0	0	0	3,259	3,259
資產負債表內之總負債	25,748	21,330	5,041	9,422	2,746	921	4,720	0	7	0	3,261	73,196
資產負債表外之總承擔	1,307	9	71	29	0	0	0	0	0	0	0	1,416

	翌日	二至七日	八天至一個月	一個月以上至三個月	三個月以上至六個月	六個月以上至一年	一年以上至兩年	二年以上至三年	三年以上至五年	五年以上	餘額	總額
衍生工具合約之應收額	9,174	0	0	0	0	0	0	0	0	0	0	9,174
存於外匯基金款項	522	0	0	0	0	0	0	0	0	0	0	522
應收同業款項	39,231	3,275	3,781	7,831	3,162	992	0	0	0	0	0	58,272
政府國庫券	3,527	0	0	0	0	0	0	0	0	0	0	3,527
貿易匯票	0	2	227	277	24	0	0	0	0	0	0	530
對客戶的貸款及放款	0	43	0	0	0	0	0	0	980	0	0	1,023
其他資產	0	0	24	0	0	59	19	2	0	3	41	148
資產負債表內之總資產	52,454	3,320	4,032	8,108	3,186	1,051	19	2	980	3	41	73,196
資產負債表外之總債權	0	0	0	0	0	0	0	0	0	0	0	0
期限不匹配	25,399	-18,019	-1,080	-1,343	440	130	-4,701	2	973	3		
累計期限不匹配	25,399	7,380	6,300	4,957	5,397	5,527	826	828	1,801	1,804		

* 到期日分類主要按照金管局MA(BS)23 - 流動性監察工具的申報指示制定而成。

Liquidity Gap

The table below analyses the on-and off-balance sheet items, broken down into maturity buckets* as at 30 June 2018:

Equivalent in millions of HK\$	Next Day	2 to 7 days	8 days to 1 month	> 1 month up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	Balancing amount	Total amount
Deposits from customers	116	1,907	323	239	8	0	0	0	0	0	0	2,593
Amount payable arising from derivative contracts	12,403	0	0	0	0	0	0	0	0	0	0	12,403
Due to banks	10,354	12,284	1,417	4,757	2,754	2,355	5,024	0	0	0	0	38,945
Other liabilities	1,214	0	3	40	18	98	3	16	9	0	445	1,846
Reserves	0	0	0	-1	0	0	0	0	0	0	3,140	3,139
Total on-balance sheet liabilities	24,087	14,191	1,743	5,035	2,780	2,453	5,027	16	9	0	3,585	58,926
Total off-balance sheet obligations	1,713	12	45	80	0	0	0	0	0	0	199	2,049

	Next Day	2 to 7 days	8 days to 1 month	> 1 month up to 3 months	> 3 months up to 6 months	> 6 months up to 1 year	> 1 year up to 2 years	> 2 years up to 3 years	> 3 years up to 5 years	Over 5 years	Balancing amount	Total amount
Amount receivable arising from derivative contracts	12,017	0	0	0	0	0	0	0	0	0	0	12,017
Due from Exchange Fund	331	0	0	0	0	0	0	0	0	0	0	331
Due from banks	29,667	1,260	2,294	4,494	2,527	2,463	0	0	0	0	0	42,705
Government treasury bills	1,879	0	0	0	0	0	0	0	0	0	0	1,879
Trade bills	9	154	68	551	65	0	0	0	0	0	0	847
Loans and advances to customers	0	0	36	7	0	0	0	0	982	0	0	1,025
Other assets	0	0	22	0	0	55	0	21	0	3	21	122
Total on-balance sheet assets	43,903	1,414	2,420	5,052	2,592	2,518	0	21	982	3	21	58,926
Total off-balance sheet claims	0	726	0	0	0	0	0	0	0	0	0	0

Contractual Maturity Mismatch	18,103	-12,063	632	-63	-188	65	-5,027	5	973	3		
Cumulative Contractual Maturity Mismatch	18,103	6,040	6,672	6,609	6,421	6,486	1,459	1,464	2,437	2,440		

* The maturity buckets mainly follow information provided to the HKMA MA(BS)23 - Liquidity Monitoring Tools return.

流動資金差距

下表為截至二零一八年六月三十日之資產負債表內及表外項目的按到期日*分析:

相等於百萬港元	翌日	二至七日	八天至一個月	一個月以上至三個月	三個月以上至六個月	六個月以上至一年	一年以上至兩年	二年以上至三年	三年以上至五年	五年以上	餘額	總額
客戶存款	116	1,907	323	239	8	0	0	0	0	0	0	2,593
衍生工具合約之應付額	12,403	0	0	0	0	0	0	0	0	0	0	12,403
應付同業款項	10,354	12,284	1,417	4,757	2,754	2,355	5,024	0	0	0	0	38,945
其他負債	1,214	0	3	40	18	98	3	16	9	0	445	1,846
儲備	0	0	0	-1	0	0	0	0	0	0	3,140	3,139
資產負債表內之總負債	24,087	14,191	1,743	5,035	2,780	2,453	5,027	16	9	0	3,585	58,926
資產負債表外之總承擔	1,713	12	45	80	0	0	0	0	0	0	0	2,049

	翌日	二至七日	八天至一個月	一個月以上至三個月	三個月以上至六個月	六個月以上至一年	一年以上至兩年	二年以上至三年	三年以上至五年	五年以上	餘額	總額
衍生工具合約之應收額	12,017	0	0	0	0	0	0	0	0	0	0	12,017
存於外匯基金款項	331	0	0	0	0	0	0	0	0	0	0	331
應收同業款項	29,667	1,260	2,294	4,494	2,527	2,463	0	0	0	0	0	42,705
政府國庫券	1,879	0	0	0	0	0	0	0	0	0	0	1,879
貿易匯票	9	154	68	551	65	0	0	0	0	0	0	847
對客戶的貸款及放款	0	0	36	7	0	0	0	0	982	0	0	1,025
其他資產	0	0	22	0	0	55	0	21	0	3	21	122
資產負債表內之總資產	43,903	1,414	2,420	5,052	2,592	2,518	0	21	982	3	21	58,926
資產負債表外之總債權	0	726	0	0	0	0	0	0	0	0	0	0
期限不匹配	18,103	-12,063	632	-63	-188	65	-5,027	5	973	3		
累計期限不匹配	18,103	6,040	6,672	6,609	6,421	6,486	1,459	1,464	2,437	2,440		

* 到期日分類主要按照金管局MA(BS)23 - 流動性監察工具的申報指示制定而成。

B. Information relating to The Bank of New York Mellon Corporation (consolidated basis)

As The Bank of New York Mellon does not publish consolidated accounts, information provided in this section is the corresponding consolidated information for the group of which The Bank of New York Mellon is a part. Please refer to the full annual report of The Bank of New York Mellon Corporation for further details.

CAPITAL AND CAPITAL ADEQUACY RATIO

Consolidated Capital Adequacy Ratio

The consolidated capital adequacy ratio (under the Advanced Approach) is computed in accordance with the Basel Capital Accord. An allowance for market risk has been incorporated in calculating the capital adequacy ratio.

Aggregate amount of shareholders' funds

SELECTED FINANCIAL DATA

Total assets
Total liabilities
Total loans and advances (less allowance for credit losses of 146 (US\$ million) in 12/31/2018 and 145 (US\$ million) in 6/30/2018)
Total customer deposits

Pre-tax profit

C. STATEMENT OF COMPLIANCE

This Disclosure Statement has fully complied with the Banking (Disclosure) Rules and the disclosure standard set out in the "Guideline on the Banking (Disclosure) Rules" under the Supervisory Policy Manual issued by Hong Kong Monetary Authority.


Shirley Ng
Alternate Chief Executive of the Bank of New York Mellon, Hong Kong Branch.
紐約梅隆銀行香港分行候補行政總裁

Hong Kong, April 29, 2019
香港，二零一九年四月二十九日

A copy of the Disclosure Statement has been lodged with the Hong Kong Monetary Authority's Public Registry and is available on the website <https://www.bnymellon.com/hk/en/index.jsp> for public inspection.

本披露聲明書已存放在香港金融管理局查冊處及<https://www.bnymellon.com/hk/en/index.jsp>，以供公眾查閱。

B. 有關整體認可機構的資料

由於紐約梅隆銀行本身不須公佈綜合帳目，本節內容均為紐約梅隆銀行所屬集團的相應綜合資料。資料使用人仕可參閱紐約梅隆銀行所屬集團之年報。

資本及資本充足程度

綜合資本充足比率

綜合資本充足比率(根據先進方法)是根據《巴塞爾資本協定》計算，並且已包括市場風險的因素。

股東資金總額

其他財務資料

資產總額
負債總額
貸款及放款總計 (已減除信貸風險撥備—12/31/2018 : 146 (百萬美元), 6/30/2018 : 145 (百萬美元))
客戶存款總計

除稅前利潤

C. 遵從情況聲明

本聲明書所披露的資料，完全符合銀行業(披露)規則及香港金融管理局在監管政策手冊公佈之銀行業(披露)規則的應用指引的標準。

	12/31/2018	6/30/2018
	US\$ million 百萬美元	US\$ million 百萬美元
綜合資本充足比率	13.60	13.80
股東資金總額	40,868	41,746
	12/31/2018 US\$ million 百萬美元	6/30/2018 US\$ million 百萬美元
資產總額	362,873	352,928
負債總額	322,005	311,182
貸款及放款總計 (已減除信貸風險撥備—12/31/2018 : 146 (百萬美元), 6/30/2018 : 145 (百萬美元))	56,418	57,631
客戶存款總計	238,778	230,560
	For the year ended (全年)	
	2018 US\$ million 百萬美元	2017 US\$ million 百萬美元
除稅前利潤	5,192	4,610