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

Financial Disclosure Statement for the six months ended June 30, 2021
截至二零二一年六月三十日止首六個月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.

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

A. 紐約梅隆銀行香港分行 ("本行") 資料

PROFIT AND LOSS INFORMATION ***收益表***

		Note 附註	Six months ended 30 June (首六個月) 2021 HK$'000 千港元	2020 HK$'000 千港元
Interest income	利息收入		100,948	328,181
Interest expense	利息開支		(72,250)	(326,361)
Net interest income	淨利息收入		28,698	1,820
Other operating income	其他經營收入			
Gains less losses arising from non-trading activities in foreign currencies	貨幣交易的收益減虧損		162,151	199,421
Income from fees and commission	費用及佣金收入		217,733	219,851
Other income	其他收入		-	-
Operating expenses	營運開支			
Staff expenses	職員支出		(155,552)	(158,888)
Other operating expenses	其他營運支出	(1)	(80,231)	(138,145)
Operating profit	營運盈利		172,799	124,059
Gains less losses from the disposal of fixed assets	來自固定资产的處置的收益減虧損		-	-
Profit before taxation	除稅前盈利		172,799	124,059
Tax expense	稅項開支		(25,119)	(23,334)
Profit after taxation	除稅後盈利		147,680	100,725

Note (1) :
Other operating expenses include inter-office charges of 12,786 (HK$'000) ((net of an over-accrual in the previous year of 44,080 (HK$'000)) and 66,737 (HK$'000) in 2021 and 2020, respectively.

附註(1):
二零二一年及二零二零年首六個月之其他營運支出包括海外辦事處及總行之分配費用。去年超額應計 44,080 (千港元) 後, 淨額分別為 12,786 (千港元) 及 66,737 (千港元)。

BALANCE SHEET INFORMATION ***資產負債表***

		6/30/2021 HK$'000 千港元	12/31/2020 HK$'000 千港元
Assets	**資產**		
Cash and balances with banks (except those included in amount due from overseas offices)	現金及銀行結餘(存放於海外辦事處的數額除外)	20,675,633	14,642,934
Due from Exchange Fund	存於外匯基金款項	930,951	6,307,110
Placements with banks (except those included in amount due from overseas offices) which have a residual contractual maturity of:	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)		
- Between one and twelve months	- 超逾 1 個月但不超逾12個月	13,434,563	16,032,639
- Over one year	- 超逾 1 年		-
Amount due from overseas offices	存放於海外辦事處金額	8,454,336	16,164,802
Trade bills	貿易匯票	80,907	32,435
Government treasury bills	政府國庫券	3,666,205	224,986
Loans and advances to customers	對客户的貸款及放款	-	969,019
Accrued interest and other assets	應計利息及其他資產	7,441,104	13,057,559
Fixed assets	固定资产	271,425	297,770
Total assets	資產總額	54,955,124	67,729,254
Liabilities	**負債**		
Deposits and balances from banks (except those included in amount due to overseas offices)	尚欠银行存款及結餘(結欠海外辦事處的數額除外)	2,313,960	3,335,064
Deposits from customers	客戶存款		
Demand deposits and current accounts	活期存款及往來帳戶	-	-
Time, call and notice deposits	定期、短期通知及通知存款	1,570,178	1,741,204
Amount due to overseas offices	海外辦事處結欠	43,207,293	49,551,990
Other liabilities	其他負債	7,863,693	13,100,996
Total liabilities	負債總額	54,955,124	67,729,254

SUPPLEMENTARY INFORMATION

補充資料

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 June 30, 2021 and December 31, 2020, there were no specific provision allocated for exposures maintained in the Branch.

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。於二零二一年六月三十日及二零二零年十二月三十一日，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。

As at June 30, 2021 and December 31, 2020, 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.

於二零二一年六月三十日及二零二零年十二月三十一日，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。

As at June 30, 2021 and December 31, 2020, the Branch held no repossessed assets.

於二零二一年六月三十日及二零二零年十二月三十一日，本分行沒有持有已收回之資產。

OFF-BALANCE SHEET EXPOSURES

資產負債表外風險承擔

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

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。

		6/30/2021 HK$'000 千港元	12/31/2020 HK$'000 千港元
Contractual amounts of contingent liabilities and commitments	或然負債及承擔合約數額		
Direct credit substitutes	直接信貸替代項目	-	-
Transaction-related contingencies	交易有關的或然項目	-	-
Trade-related contingencies	貿易有關的或然項目	235,186	172,762
Other commitments	其他承擔	-	969,019
Others	其他	8,844	-
Total	總數	244,030	1,141,781
Notional amounts of derivative transactions	衍生工具交易的合約		
Exchange rate-related derivative contracts	匯率關聯衍生工具合約	1,037,702,151	1,073,933,657
Interest rate contracts	利率衍生工具合約	4,559,631	7,051,348
Total	總數	1,042,261,782	1,080,985,005
Total fair value of exchange rate contracts (has not taken into account the effects of bilateral netting agreements)	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)		
- Positive fair values	- 正公平價值	7,253,365	12,898,955
- Negative fair values	- 負公平價值	7,409,568	12,660,049

SEGMENTAL INFORMATION

分類資料

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

(i) 客戶貸款及放款之行業分類

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.

以下客户貸款及放款之行業類別是按該等貸款之用途分類

		6/30/2021 HK$'000 千港元	6/30/2021 % of loans and advances covered by collateral 抵押的程度百分比	12/31/2020 HK$'000 千港元	12/31/2020 % of loans and advances covered by collateral 抵押的程度百分比
Loans and advances for use in Hong Kong	在香港使用的貸款及放款				
- Industrial, commercial and financial	- 工業、商業及金融	-		-	
- Others	- 其他	-		-	
Trade finance	貿易融資	-		-	
Loans and advances for use outside Hong Kong	在香港以外使用的貸款及放款	-	-	969,019	-
Total loans and advances to customers	客戶貸款及放款總額	-		969,019	

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

(ii) 客戶貸款及放款區域分類

		6/30/2021 HK$'000 千港元	12/31/2020 HK$'000 千港元
Australia	澳洲	-	969,019
		-	969,019

(iii) International claims by geographical segment: (iii) 國際債權及交易對手分類

		Banks 銀行	Non-bank financial institutions 金融機構	Non-financial private sector 私人機構	Others 其他	Total 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
As at June 30, 2021	截至二零二一年六月三十日					
1. Developed countries	1. 已發展國家	18,637	1	-	-	18,638
of which	其中：					
United States	美國	8,495	-	-	-	8,495
Australia	澳洲	5,488	1	-	-	5,489
2. Offshore centres	2. 離岸中心	4,799	3	-	12	4,814
of which	其中：					
Hong Kong	香港	4,083	1	-	12	4,096
3. Developing Asia-Pacific	3. 發展中的亞太區	18,483	-	-	-	18,483
of which	其中：					
China	中國	10,184	-	-	-	10,184
Korea	韓國	8,280	-	-	-	8,280
As at December 31, 2020	截至二零二零年十二月三十一日					
1. Developed countries	1. 已發展國家	22,139	971	-	-	23,110
of which	其中：					
United States	美國	16,168	-	-	-	16,168
Australia	澳洲	4,928	970	-	-	5,898
2. Offshore centres	2. 離岸中心	5,763	4	-	41	5,808
of which	其中：					
Hong Kong	香港	5,754	1	-	41	5,796
3. Developing Asia-Pacific	3. 發展中的亞太區	18,394	-	-	-	18,394
of which	其中：					
China	中國	10,286	-	-	-	10,286
Korea	韓國	8,638	-	-	-	8,638

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.

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。

CURRENCY RISK ***貨幣風險***

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 June 30, 2021 and December 31, 2020.

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份之十以上便作出披露。於二零二一年六月三十日及二零二零年十二月三十一日，沒有任何結構性持量額。

		6/30/2021			
Equivalent in millions of HK$	相等於百萬港元	USD 美元	CNY 人民幣	TWD 新台幣	IDR 盧比
Spot assets	現貨資產	32,040	4,125	-	-
Spot liabilities	現貨負債	(31,040)	(6,562)	-	(173)
Forward purchases	遠期買入	498,294	116,144	5979	5,886
Forward sales	遠期賣出	(499,162)	(113,800)	(6,123)	(5,871)
Net long (short) position	長倉(或短倉) 淨持倉量	132	(93)	(144)	(158)

		12/31/2020			
Equivalent in millions of HK$	相等於百萬港元	USD 美元	CNY 人民幣	TWD 新台幣	IDR 盧比
Spot assets	現貨資產	48,839	5,840	-	-
Spot liabilities	現貨負債	(38,481)	(15,463)	-	(145)
Forward purchases	遠期買入	501,689	107,939	6,867	5,914
Forward sales	遠期賣出	(509,831)	(98,310)	(6,793)	(5,772)
Net long (short) position	長倉(或短倉) 淨持倉量	2,216	6	74	(3)

NON-BANK MAINLAND EXPOSURES ***對內地非銀行對手方的風險承擔***

As at June 30, 2021 and December 31, 2020, the Branch had no non-bank Mainland exposures.

於二零二一年六月三十日及二零二零年十二月三十一日，本分行沒有對內地非銀行對手方的風險承擔。

RENUMERATION SYSTEM ***薪酬制度***

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.

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。

LIQUIDITY INFORMATION DISCLOSURES **流動資料披露**

		For the quarter ended (季度)	
		6/30/2021	6/30/2020
The Average Liquidity Maintenance Ratio ('LMR') Ratio	*平均流動性維持比率*	559.89%	452.92%

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).

平均流動性維持比率是每個曆月的平均比率的簡單平均數。每個曆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。

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 Company 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.

Liquidity risk is governed from a legal entity perspective by the Branch Oversight Committee, with regional oversight proved by the APAC Asset and Liability Committee.

Execution of funding / liquidity transactions for the Branch is the functional responsibility of Corporate Treasury, with independent oversight from the Risk Management function.

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。

流動性風險管理是由分行監督委員會管理，亞太資產負債委員會監督。

执行资金/流動資產交易是由資金部專員職責，由風險管理部門獨立監督。

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.

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。

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 accomodated routinely without material adverse impact on earnings, capital, daily operations or financial condition.

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证数額和多样性流動資產的來源是充足。在對资金的需求可以保持穩定及持續，不用对收入、资本、每日運作或财政状况造成不利。

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 to assess the minimum liquid asset buffer requirements, if any.

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資產的需求（如果有的話）的情況和因素。

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. Its objective is to ensure that the Branch's sources of liquidity are sufficient to fund normal operating requirements during liquidity stress events.

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。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 30 June 2021:

Equivalent in millions of HK$

On-Balance Sheet Liabilities	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	233	1,068	269	0	0	0	0	0	0	0	0	1,570
Amount payable arising from derivative contracts	7,410	0	0	0	0	0	0	0	0	0	0	7,410
Due to banks	14,238	7,289	3,865	5,685	4,389	3,320	3,086	0	0	0	0	41,872
Other liabilities	0	0	59	31	10	75	0	0	0	250	3	428
Reserves	0	0	0	0	0	0	0	0	0	0	3,676	3,676
Total On-Balance Sheet Liabilities	21,881	8,357	4,193	5,716	4,399	3,395	3,086	0	0	250	3,679	54,956

Off-Balance Sheet Obligations	417	4,378	0	0	9	0	0	0	0	0	0	4,804

On-Balance Sheet Assets	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	7,253	0	0	0	0	0	0	0	0	0	0	7,253
Due from Exchange Fund	931	0	0	0	0	0	0	0	0	0	0	931
Due from banks	19,493	5,550	4,112	5,305	4,260	3,894	0	0	0	0	0	42,614
Government treasury bills	3,666	0	0	0	0	0	0	0	0	0	0	3,666
Trade bills	0	5	20	52	4	0	0	0	0	0	0	81
Other assets	0	0	75	3	3	43	0	0	0	245	42	411
Total On-Balance Sheet Assets	31,343	5,555	4,207	5,360	4,267	3,937	0	0	0	245	42	54,956

Off-Balance Sheet Claims	4,560	0	0	0	9	0	0	0	0	0	0	4,569

Contractual Maturity Mismatch	13,605	-7,180	14	-356	-132	542	-3,086	0	0	-5
Cumulative Contractual Maturity Mismatch	13,605	6,425	6,439	6,083	5,951	6,493	3,407	3,407	3,407	3,402

* The maturity buckets follow the information as reported in the MA(BS)23 - Liquidity Monitoring Tools Return.

流動資金差距

下表為截至二零二一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

資產負債表內之負債	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	233	1,068	269	0	0	0	0	0	0	0	0	1,570
衍生工具合約之應付額	7,410	0	0	0	0	0	0	0	0	0	0	7,410
應付同業款項	14,238	7,289	3,865	5,685	4,389	3,320	3,086	0	0	0	0	41,872
其他負債	0	0	59	31	10	75	0	0	0	250	3	428
儲備	0	0	0	0	0	0	0	0	0	0	3,676	3,676
資產負債表內之總負債	21,881	8,357	4,193	5,716	4,399	3,395	3,086	0	0	250	3,679	54,956

資產負債表外之總承擔	417	4,378	0	0	9	0	0	0	0	0	0	4,804

資產負債表內之資產	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	7,253	0	0	0	0	0	0	0	0	0	0	7,253
存於外匯基金款項	931	0	0	0	0	0	0	0	0	0	0	931
應收同業款項	19,493	5,550	4,112	5,305	4,260	3,894	0	0	0	0	0	42,614
政府國庫券	3,666	0	0	0	0	0	0	0	0	0	0	3,666
貿易匯票	0	5	20	52	4	0	0	0	0	0	0	81
對客户的貸款及放款	0	0	0	0	0	0	0	0	0	0	0	0
其他資產	0	0	75	3	3	43	0	0	0	245	42	411
資產負債表內之總資產	31,343	5,555	4,207	5,360	4,267	3,937	0	0	0	245	42	54,956

資產負債表外之總債權	4,560	0	0	0	9	0	0	0	0	0	0	4,569

期限不匹配	13,605	-7,180	14	-356	-132	542	-3,086	0	0	-5
累計期限不匹配	13,605	6,425	6,439	6,083	5,951	6,493	3,407	3,407	3,407	3,402

* 到期日分類按照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 31 December 2020:

Equivalent in millions of HK$

On-Balance Sheet Liabilities	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	194	1,136	312	99	0	0	0	0	0	0	0	1,741
Amount payable arising from derivative contracts	12,660	0	0	0	0	0	0	0	0	0	0	12,660
Due to banks	21,220	6,184	758	5,889	5,474	4,866	5,011	0	0	0	0	49,402
Other liabilities	0	0	8	69	41	22	4	0	0	268	0	412
Reserves	0	0	0	0	0	0	0	0	0	0	3,514	3,514
Total On-Balance Sheet Liabilities	34,074	7,320	1,078	6,057	5,515	4,888	5,015	0	0	268	3,514	67,729
Off-Balance Sheet Obligations	1,140	7,052	1	0	0	0	0	0	0	0	0	8,193

On-Balance Sheet Assets	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	12,899	0	0	0	0	0	0	0	0	0	0	12,899
Due from Exchange Fund	6,307	0	0	0	0	0	0	0	0	0	0	6,307
Due from banks	27,171	1,852	1,790	5,148	5,948	4,985	0	0	0	0	0	46,894
Government treasury bills	225	0	0	0	0	0	0	0	0	0	0	225
Trade bills	0	1	31	1	0	0	0	0	0	0	0	33
Loans and advances to customers	0	0	0	0	0	0	969	0	0	0	0	969
Other assets	0	0	10	0	0	42	0	1	0	267	82	402
Total On-Balance Sheet Assets	46,602	1,853	1,831	5,149	5,948	5,027	969	1	0	267	82	67,729
Off-Balance Sheet Claims	7,051	0	0	0	0	0	0	0	0	0	0	7,051

Contractual Maturity Mismatch	18,439	-12,519	752	-908	433	139	-4,046	1	0	-1
Cumulative Contractual Maturity Mismatch	18,439	5,920	6,672	5,764	6,197	6,336	2,290	2,291	2,291	2,290

* The maturity buckets follow the information as reported in the MA(BS)23 - Liquidity Monitoring Tools Return.

流動資金差距

下表為截至二零二零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

資產負債表內之負債	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	194	1,136	312	99	0	0	0	0	0	0	0	1,741
衍生工具合約之應付額	12,660	0	0	0	0	0	0	0	0	0	0	12,660
應付同業款項	21,220	6,184	758	5,889	5,474	4,866	5,011	0	0	0	0	49,402
其他負債	0	0	8	69	41	22	4	0	0	268	0	412
儲備	0	0	0	0	0	0	0	0	0	0	3,514	3,514
資產負債表內之總負債	34,074	7,320	1,078	6,057	5,515	4,888	5,015	0	0	268	3,514	67,729
資產負債表外之總承擔	1,140	7,052	1	0	0	0	0	0	0	0	0	8,193

資產負債表內之資產	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	12,899	0	0	0	0	0	0	0	0	0	0	12,899
存於外匯基金款項	6,307	0	0	0	0	0	0	0	0	0	0	6,307
應收同業款項	27,171	1,852	1,790	5,148	5,948	4,985	0	0	0	0	0	46,894
政府國庫券	225	0	0	0	0	0	0	0	0	0	0	225
貿易匯票	0	1	31	1	0	0	0	0	0	0	0	33
對客戶的貸款及放款	0	0	0	0	0	0	969	0	0	0	0	969
其他資產	0	0	10	0	0	42	0	1	0	267	82	402
資產負債表內之總資產	46,602	1,853	1,831	5,149	5,948	5,027	969	1	0	267	82	67,729
資產負債表外之總債權	7,051	0	0	0	0	0	0	0	0	0	0	7,051

期限不匹配	18,439	-12,519	752	-908	433	139	-4,046	1	0	-1
累計期限不匹配	18,439	5,920	6,672	5,764	6,197	6,336	2,290	2,291	2,291	2,290

* 到期日分類按照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)

B. 有關整體認可機構的資料

As The Bank of New York Mellon - Institutional Bank 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 - Institutional Bank is a part. Please refer to the full annual report of The Bank of New York Mellon Corporation for further details.

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。

CAPITAL AND CAPITAL ADEQUACY RATIO / *資本及資本充足程度*

		6/30/2021	12/31/2020
Consolidated Capital Adequacy Ratio	綜合資本充足比率	16.00	16.70

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.

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。

		6/30/2021 US$ million 百萬美元	12/31/2020 US$ million 百萬美元
Aggregate amount of shareholders' funds	股東資金總額	45,794	46,120

SELECTED FINANCIAL DATA / *其他財務資料*

		6/30/2021 US$ million 百萬美元	12/31/2020 US$ million 百萬美元
Total assets	資產總額	466,963	469,633
Total liabilities	負債總額	421,169	423,513
Total loans and advances (less allowance for credit losses of 269 (US$ million) in 6/30/2021 and 358 (US$ million) in 12/31/2020)	貸款及放款總計（已減除信貸風險撥備 - 6/30/2021：269 (百萬美元)，12/31/2020：358 (百萬美元)）	63,278	56,111
Total customer deposits	客户存款總計	338,670	341,545

		Six months ended 30 June (首六個月) 2021 US$ million 百萬美元	2020 US$ million 百萬美元
Pre-tax profit	除稅前利潤	2,421	2,408

C. STATEMENT OF COMPLIANCE

C. 遵從情況聲明

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.

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。

Sammi Cho
Chief Executive of The Bank of New York Mellon, Hong Kong Branch
紐約梅隆銀行香港分行行政總裁
The Bank of New York Mellon, Hong Kong Branch (a banking corporation organized and existing under the laws of the State of New York with limited liability)

Hong Kong, September 17, 2021
香港，二零二一年九月十七日

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。