

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, 2023
截至二零二三年十二月三十一日止年度之財務資料披露聲明書

FINANCIAL DISCLOSURE STATEMENT

財務資料披露聲明書

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.

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制定及發佈。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	For the year ended (全年)	
		2023	2022
		HK\$'000	HK\$'000
		千港元	千港元
Interest income		1,971,084	884,341
Interest expense		(1,499,467)	(512,563)
Net interest income		471,627	371,778
Other operating income			
Gains less losses arising from non-trading activities in foreign currencies		83,693	114,839
Income from fees and commission		518,298	451,417
Other income		66	124
Operating expenses			
Staff expenses		(302,646)	(317,402)
Other operating expenses	(1)	(252,507)	(247,814)
Operating profit		518,531	372,942
Gains less losses from the disposal of fixed assets		-	-
Profit before taxation		518,531	372,942
Tax expense		(85,080)	(86,372)
Profit after taxation		433,451	286,570

Note (1):

Other operating expenses include inter-office charges of 140,336 (HK\$'000) and 119,922 (HK\$'000) in 2023 and 2022, respectively.

附註(1):

二零二三年及二零二二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 140,336 (千港元) 及 119,922 (千港元)。

BALANCE SHEET INFORMATION

資產負債表

		12/31/2023	6/30/2023
		HK\$'000	HK\$'000
		千港元	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)	8,941,543	18,673,830
Due from Exchange Fund	存於外匯基金款項	554,465	1,009,819
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	- 超過 1 個月但不超過 12 個月	10,250,031	17,847,599
- Over one year	- 超過 1 年		
Amount due from overseas offices	存放於海外辦事處金額	6,734,206	8,812,500
Trade bills	貿易匯票	0	-
Government treasury bills	政府國庫券	1,993,603	1,970,508
Loans and advances to customers	對客戶的貸款及放款	-	-
Accrued interest and other assets	應計利息及其他資產	8,865,323	9,351,597
Fixed assets	固定資產	208,116	184,041
Total assets	資產總額	37,647,287	57,829,892
Liabilities	負債		
Deposits and balances from banks (except those included in amount due to overseas offices)	尚欠銀行存款及結餘(結欠海外辦事處的數額除外)	1,774,073	1,938,507
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	630,564	1,212,846
Amount due to overseas offices	海外辦事處結欠	25,716,476	44,944,740
Other liabilities	其他負債	9,526,174	9,733,799
Total liabilities	負債總額	37,647,287	57,829,892

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, 2023 and June 30, 2023, there were no specific provision allocated for exposures maintained in the Branch.

As at December 31, 2023 and June 30, 2023, 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, 2023 and June 30, 2023, 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.

		12/31/2023	6/30/2023
		HK\$'000	HK\$'000
		千港元	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	-	-
Other commitments	其他承擔	-	-
Others	其他	-	510
Total	總數	-	510
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	927,842,828	950,236,614
Interest rate contracts	利率衍生工具合約	1,934	-
Total	總數	927,844,762	950,236,614
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	8,958,784	9,011,281
- Negative fair values	- 負公平價值	8,889,119	9,085,488

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

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。於二零二三年十二月三十一日及二零二三年六月三十日，本行之海外總行無須為香港分行的風險撥備作出特殊準備金。

於二零二三年十二月三十一日及二零二三年六月三十日，本分行給予客戶和銀行及金融機構的貸款中，既沒有逾期及嚴重超貸款，亦沒有尚未逾期但利息被撥入暫記賬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。

於二零二三年十二月三十一日及二零二三年六月三十日，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。

		12/31/2023	6/30/2023
		HK\$'000	HK\$'000
		千港元	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	-	-
Other commitments	其他承擔	-	-
Others	其他	-	510
Total	總數	-	510
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	927,842,828	950,236,614
Interest rate contracts	利率衍生工具合約	1,934	-
Total	總數	927,844,762	950,236,614
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	8,958,784	9,011,281
- Negative fair values	- 負公平價值	8,889,119	9,085,488

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

在香港使用的貸款及放款
 - 工業、商業及金融
 - 其他
 貿易融資
 在香港以外使用的貸款及放款
 客戶貸款及放款總額

	12/31/2023		6/30/2023	
	HK\$'000	% of loans and advances covered by collateral	HK\$'000	% of loans and advances covered by collateral
	千港元	抵押的程度百分比	千港元	抵押的程度百分比
在香港使用的貸款及放款				
- 工業、商業及金融	-	-	-	-
- 其他	-	-	-	-
貿易融資	-	-	-	-
在香港以外使用的貸款及放款	-	-	-	-
客戶貸款及放款總額	-	-	-	-

(iii) International claims by geographical segment:

(iii) 國際債權及交易對手分類

		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
As at December 31, 2023	截至二零二三年十二月三十一日					
1. Developed countries of which	1. 已發展國家 其中：	9,065	1	-	-	9,066
United States	美國	6,785	1	-	-	6,786
Australia	澳洲	137	-	-	-	137
2. Offshore centres of which	2. 離岸中心 其中：	2,486	2	-	11	2,499
Hong Kong	香港	2,743	-	-	11	2,754
3. Developing Asia-Pacific of which	3. 發展中的亞太區 其中：	14,252	-	-	-	14,252
China	中國	1,411	-	-	-	1,411
Korea	韓國	12,838	-	-	-	12,838
As at June 30, 2023	截至二零二三年六月三十日					
1. Developed countries of which	1. 已發展國家 其中：	16,878	-	-	-	16,878
United States	美國	8,834	-	-	-	8,834
Australia	澳洲	6,976	-	-	-	6,976
2. Offshore centres of which	2. 離岸中心 其中：	4,313	3	-	33	4,349
Hong Kong	香港	4,277	1	-	33	4,311
3. Developing Asia-Pacific of which	3. 發展中的亞太區 其中：	24,210	-	-	-	24,210
China	中國	10,345	-	-	-	10,345
Korea	韓國	13,865	-	-	-	13,865

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 December 31, 2023 and June 30 2023.

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有量總額的百分之十以上便作出披露。於二零二三年十二月三十一日及二零二三年六月三十日，沒有任何結構性持量淨額。

Equivalent in millions of HK\$**相等於百萬港元**

12/31/2023		
USD 美元	THB 銖	TWTD 新台幣
29,275	25	-
(30,653)	(2)	-
430,283	1,465	2,243
(428,952)	(1,651)	(2,319)
(47)	(163)	(76)

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

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

Equivalent in millions of HK\$**相等於百萬港元**

06/30/2023	
USD 美元	EURO 歐元
41,558	199
(40,935)	(202)
444,812	78,602
(445,042)	(78,530)
393	69

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

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

NON-BANK MAINLAND EXPOSURES**對內地非銀行對手方的風險承擔****Breakdown By Counterparties****交易對手類型**

12/31/2023		06/30/2023	
HK\$'000 千港元	HK\$'000 千港元	HK\$'000 千港元	HK\$'000 千港元
On-Balance Sheet Exposures	Off-Balance Sheet Exposures	On-Balance Sheet Exposures	Off-Balance Sheet Exposures
資產負債表內	資產負債表外	資產負債表內	資產負債表外
61	-	254	-
231	-	-	-
292	-	254	-

Local governments, local government-owned entities and their subsidiaries and JVs

地方政府、屬地方政府擁有之機構與其附屬公司及合營企業

PRC nationals residing in Mainland China or other entities incorporated in Mainland China and their subsidiaries and JVs

居住中國內地的中國公民或於中國內地註冊成立之其他機構與其附屬公司及合營企業

REMUNERATION 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)

		12/31/2023	12/31/2022
The Average Liquidity Maintenance Ratio ("LMR") Ratio	平均流動性維持比率	805.55%	727.13%

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月的平均比率的簡單平均數，每個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 provided 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.

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 to assess the minimum liquid asset buffer requirements, 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.

The 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.

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管委員會，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，並由亞太資產負債委員會監督。

執行資金/流動資產交易是由資金部專員負責，並由風險管理部門獨立監督。

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，包括不匹配貨幣。

資金策略

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樣性流動資產的來源是充足，在對資金的需求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資產的需求（如果有的話）的情況和因素。

預急資金計劃

儘管不斷努力管理流動資金，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。本行已制定預急資金計劃以處理可能發生的應急情況。

本行的流動性應急方案專注於各種壓力情景的結構融資需求，並制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 31 December 2023:

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	0	631	0	0	0	0	0	0	0	0	0	631
Amount payable arising from derivative contracts	8,889	0	0	0	0	0	0	0	0	0	0	8,889
Due to banks	3,150	1,817	4,522	6,535	4,405	140	2,765	0	0	0	0	23,134
Other liabilities	0	2	101	80	3	89	0	199	0	0	1	475
Reserves	0	0	0	-1	0	0	0	0	0	0	4,519	4,518
Total On-Balance Sheet Liabilities	12,039	2,250	4,623	6,614	4,408	229	2,765	199	0	0	4,520	37,647

Off-Balance Sheet Obligations	0	0	0	0	2	0	0	0	0	0	0	2
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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	8,659	0	0	0	0	0	0	0	0	0	0	8,659
Due from Exchange Fund	554	0	0	0	0	0	0	0	0	0	0	554
Due from banks	12,179	704	2,847	6,181	4,037	140	0	0	0	0	0	26,088
Government treasury bills	1,994	0	0	0	0	0	0	0	0	0	0	1,994
Trade bills	0	0	0	0	0	0	0	0	0	0	0	0
Other assets	0	0	58	2	0	65	0	199	0	2	28	352
Total On-Balance Sheet Assets	23,386	704	2,905	6,183	4,037	205	0	199	0	2	28	37,647

Off-Balance Sheet Claims	0	2	0	0	0	0	0	0	0	0	0	2
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Contractual Maturity Mismatch	11,347	-1,544	-1,718	-431	-373	-24	-2,765	0	0	2		
Cumulative Contractual Maturity Mismatch	11,347	9,803	8,085	7,654	7,281	7,257	4,492	4,492	4,492	4,494		

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

流動資金差距

下表為截至二零二三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	0	631	0	0	0	0	0	0	0	0	0	631
衍生工具合約之應付款	8,889	0	0	0	0	0	0	0	0	0	0	8,889
應付同業款項	3,150	1,817	4,522	6,535	4,405	140	2,765	0	0	0	0	23,134
其他負債	0	2	101	80	3	89	0	199	0	0	1	475
儲備	0	0	0	-1	0	0	0	0	0	0	4,519	4,518
資產負債表內之總負債	12,039	2,250	4,623	6,614	4,408	229	2,765	199	0	0	4,520	37,647

資產負債表外之總承擔	0	0	0	0	2	0	0	0	0	0	0	2
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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款	8,659	0	0	0	0	0	0	0	0	0	0	8,659
存於外匯基金款項	554	0	0	0	0	0	0	0	0	0	0	554
應收同業款項	12,179	704	2,847	6,181	4,037	140	0	0	0	0	0	26,088
政府國庫券	1,994	0	0	0	0	0	0	0	0	0	0	1,994
貿易匯票	0	0	0	0	0	0	0	0	0	0	0	0
對客戶的貸款及放款	0	0	0	0	0	0	0	0	0	0	0	0
其他資產	0	0	58	2	0	65	0	199	0	2	28	352
資產負債表內之總資產	23,386	704	2,905	6,183	4,037	205	0	199	0	2	28	37,647

資產負債表外之總償權	0	2	0	0	0	0	0	0	0	0	0	2
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期限不匹配	11,347	-1,544	-1,718	-431	-373	-24	-2,765	0	0	2		
累計期限不匹配	11,347	9,803	8,085	7,654	7,281	7,257	4,492	4,492	4,492	4,494		

* 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 30 June 2023

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	0	1,024	169	0	0	0	0	0	0	0	0	1,213
Amount payable arising from derivative contracts	9,085	0	0	0	0	0	0	0	0	0	0	9,085
Due to banks	12,476	1,145	6,244	9,711	8,909	738	3,547	0	0	0	0	42,770
Other liabilities	0	14	96	7	112	48	0	156	0	1	0	434
Reserves	0	0	0	-1	0	0	0	0	0	0	4,328	4,327
Total On-Balance Sheet Liabilities	21,561	2,183	6,529	9,717	9,021	786	3,547	156	0	1	4,328	57,829
Off-Balance Sheet Obligations	1	0	0	0	0	0	0	0	0	0	0	1

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	9,011	0	0	0	0	0	0	0	0	0	0	9,011
Due from Exchange Fund	1,010	0	0	0	0	0	0	0	0	0	0	1,010
Due from banks	21,793	643	5,092	8,690	8,319	811	0	0	0	0	0	45,548
Government treasury bills	1,971	0	0	0	0	0	0	0	0	0	0	1,971
Trade bills	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances to customers	0	0	0	0	0	0	0	0	0	0	0	0
Other assets	0	0	44	3	37	0	0	153	0	2	50	269
Total On-Balance Sheet Assets	33,785	643	5,136	8,693	8,356	811	0	153	0	2	50	57,829

Off-Balance Sheet Claims	0	0	0	0	1	0	0	0	0	0	0	1
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Contractual Maturity Mismatch	12,223	-1,540	-1,393	-824	-684	25	-3,547	-3	0	1		
Cumulative Contractual Maturity Mismatch	12,223	10,683	9,290	8,466	7,602	7,827	4,280	4,277	4,277	4,278		

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

流動資金差距

下表為截至二零二三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	一至七日	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	0	1,024	169	0	0	0	0	0	0	0	0	1,213
衍生工具合約之應付額	9,085	0	0	0	0	0	0	0	0	0	0	9,085
應付同業款項	12,476	1,145	6,244	9,711	8,909	738	3,547	0	0	0	0	42,770
其他負債	0	14	96	7	112	48	0	156	0	1	0	434
儲備	0	0	0	-1	0	0	0	0	0	0	4,328	4,327
資產負債表內之總負債	21,561	2,183	6,529	9,717	9,021	786	3,547	156	0	1	4,328	57,829
資產負債表外之總承擔	1	0	0	0	0	0	0	0	0	0	0	1

資產負債表內之資產	翌日	一至七日	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	9,011	0	0	0	0	0	0	0	0	0	0	9,011
存於外匯基金款項	1,010	0	0	0	0	0	0	0	0	0	0	1,010
應收同業款項	21,793	643	5,092	8,690	8,319	811	0	0	0	0	0	45,548
政府國庫券	1,971	0	0	0	0	0	0	0	0	0	0	1,971
貿易匯票	0	0	0	0	0	0	0	0	0	0	0	0
對客戶的貸款及放款	0	0	0	0	0	0	0	0	0	0	0	0
其他資產	0	0	44	3	37	0	0	153	0	2	50	269
資產負債表內之總資產	33,785	643	5,136	8,693	8,356	811	0	153	0	2	50	57,829
資產負債表外之總債權	0	0	0	0	1	0	0	0	0	0	0	1

期限不匹配	12,223	-1,540	-1,393	-824	-684	25	-3,547	-3	0	1		
累計期限不匹配	12,223	10,683	9,290	8,466	7,602	7,827	4,280	4,277	4,277	4,278		

* 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)

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.

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賬目，本節內容均為紐約梅隆銀行所屬集團的相應綜合資料。資料使用人士可參閱紐約梅隆銀行所屬集團之年報。

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.

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。

12/31/2023

06/30/2023

15.00

14.80

Aggregate amount of shareholders' funds

股東資金總額

12/31/2023

US\$ million

百萬美元

41,009

06/30/2023

US\$ million

百萬美元

41,102

SELECTED FINANCIAL DATA

Total assets

Total liabilities

Total loans and advances (less allowance for credit losses of 303 (US\$ million) in 12/31/2023 and 191 (US\$ million) in 06/30/2023)

Total customer deposits

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 - 12/31/2023: 303 (百萬美元); 06/30/2023: 191 (百萬美元))

客戶存款總計

12/31/2023

US\$ million

百萬美元

409,953

368,847

66,576

283,669

06/30/2023

US\$ million

百萬美元

430,382

389,280

64,278

292,045

For the year ended (全年)

2023

US\$ million

百萬美元

4,088

2022

US\$ million

百萬美元

3,328

Pre-tax profit

除稅前利潤

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.

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)規則的適用指引的標準。



Francis Giglio

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, April 19, 2024

香港，二零二四年四月十九日

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。