

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

(Incorporated in The State of New York with limited liability 於美國紐約註冊成立之有限公司)

Financial Disclosure Statement for the six months ended June 30, 2023

截至二零二三年六月三十日止首六個月之財務資料披露報表

FINANCIAL DISCLOSURE STATEMENT

財務資料披露報表

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.

此財務資料披露報表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，我們為世界各地的客戶提供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

損益表

	Note 附註	Six months ended 30 June (首六個月)	
		2023 HK\$'000 千港元	2022 HK\$'000 千港元
Interest income		984,610	171,138
Interest expense		(726,473)	(100,433)
Net interest income		258,137	70,705
Other operating income			
Gains less losses arising from non-trading activities in foreign currencies		37,937	113,393
Income from fees and commission		267,327	221,387
Other income		52	6
Operating expenses			
Staff expenses		(154,561)	(151,621)
Other operating expenses	(1)	(129,500)	(119,544)
Operating profit		279,392	134,326
Gains less losses from the disposal of fixed assets		-	-
Profit before taxation		279,392	134,326
Tax expense		(42,275)	(46,556)
Profit after taxation		237,117	87,770

Note (1):

Other operating expenses include inter-office charges of 72,955 (HK\$'000) and 59,948 (HK\$'000) in 2023 and 2022, respectively.

附註(1):

二零二三年及二零二二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，其金額分別為 72,955 (千港元) 及 59,948 (千港元)。

BALANCE SHEET INFORMATION

資產負債表

		6/30/2023 HK\$'000 千港元	12/31/2022 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)	18,673,830	4,611,091
Due from Exchange Fund	存於外匯基金款項	1,009,819	2,423,846
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	17,847,599	17,369,852
- Over one year	- 超過 1 年	-	-
Amount due from overseas offices	應收海外辦事處之款項	8,812,500	7,378,817
Trade bills	貿易票據	0	339,866
Government treasury bills	政府國庫券	1,970,506	2,127,567
Loans and advances to customers	客戶貸款	-	-
Accrued interest and other assets	應計利息及其他資產	9,351,597	11,203,303
Fixed assets	固定資產	164,041	191,410
Total assets	資產總額	57,829,892	45,645,752
Liabilities	負債		
Deposits and balances from banks (except those included in amount due to overseas offices)	銀行及其他金融機構之存款及結餘(結欠海外辦事處的數額除外)	1,938,507	1,292,384
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	1,212,846	1,561,525
Amount due to overseas offices	應付海外辦事處之款項	44,944,740	30,896,397
Other liabilities	其他負債	9,733,799	11,895,446
Total liabilities	負債總額	57,829,892	45,645,752

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 June 30, 2023 and December 31, 2022, there were no specific provision allocated for exposures maintained in the Branch.

As at June 30, 2023 and December 31, 2022, 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 June 30, 2023 and December 31, 2022, 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: (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.

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。於二零二三年六月三十日及二零二二年十二月三十一日，本行之海外總行無須為香港分行的風險撥備作出特殊準備金。

於二零二三年六月三十日及二零二二年十二月三十一日，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。

於二零二三年六月三十日及二零二二年十二月三十一日，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。

	6/30/2023 HK\$'000 千港元	12/31/2022 HK\$'000 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	-	60,685
其他承擔	-	-
其他	510	-
總數	510	60,685
衍生工具交易的合約		
匯率有關之合約	950,236,614	982,891,041
利率合約	-	-
總數	950,236,614	982,891,041
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	9,011,281	10,931,033
- 負公平價值	9,085,488	11,249,208

分類資料

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

	6/30/2023		12/31/2022	
	HK\$'000 千港元	% of loans and advances covered by collateral 抵押的程度 百分比	HK\$'000 千港元	% of loans and advances covered by collateral 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 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	16,878	-	-	-	16,878
United States	其中：美國	8,834	-	-	-	8,834
Australia	澳洲	6,976	-	-	-	6,976
2. Offshore centres of which	2. 離岸中心	4,313	3	-	33	4,349
Hong Kong	其中：香港	4,277	1	-	33	4,311
3. Developing Asia-Pacific of which	3. 發展中的亞太區國家	24,210	-	-	-	24,210
China	其中：中國內地	10,345	-	-	-	10,345
Korea	韓國	13,865	-	-	-	13,865
As at December 31, 2022	截至二零二二年十二月三十一日					
1. Developed countries of which	1. 已發展國家	7,912	3	-	-	7,915
United States	其中：美國	7,417	-	-	-	7,417
Australia	澳洲	140	-	-	-	140
2. Offshore centres of which	2. 離岸中心	1,958	8	15	-	1,981
Hong Kong	其中：香港	1,943	1	15	-	1,959
3. Developing Asia-Pacific of which	3. 發展中的亞太區國家	19,597	-	-	-	19,597
China	其中：中國內地	6,201	-	-	-	6,201
Korea	韓國	13,390	-	-	-	13,390

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, 2023 and December 31, 2022.

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。於二零二三年六月三十日及二零二二年十二月三十一日，沒有任何結構性持量淨額。

Equivalent in millions of HK\$

相等於百萬港元

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/(短)倉盤淨額

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

Equivalent in millions of HK\$

相等於百萬港元

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/(短)倉盤淨額

12/31/2022	
USD 美元	EURO 歐元
37,849	219
(38,258)	(247)
459,111	96,104
(459,303)	(96,115)
(601)	(39)

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

As at June 30, 2023 and December 31, 2022, the Branch had no significant non-bank Mainland exposures.

於二零二三年六月三十日及二零二二年十二月三十一日，本分行沒有對內地非銀行對手方的風險承擔。

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**

The Average Liquidity Maintenance Ratio ('LMR') Ratio

平均流動性維持比率

	06/30/2023	For the quarter ended (季度)	06/30/2022
	543.34%		802.17%

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。

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.

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.

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。

06/30/2023

12/31/2022

14.80

14.90

06/30/2023

12/31/2022

US\$ million
百萬美元US\$ million
百萬美元

Aggregate amount of shareholders' funds

股東資金總額

41,102

40,850

SELECTED FINANCIAL DATA**其他財務資料**

06/30/2023

12/31/2022

US\$ million
百萬美元US\$ million
百萬美元

Total assets

資產總額

430,382

405,783

Total liabilities

負債總額

389,280

364,933

Total loans and advances (less allowance for credit losses of 191 (US\$ million) in 06/30/2023 and 176 (US\$ million) in 12/31/2022)

貸款及放款總計(已減除信貸風險撥備 - 06/30/2023 : 191 (百萬美元) · 12/31/2022 : 176 (百萬美元))

64,278

65,887

Total customer deposits

客戶存款總計

292,045

278,970

Six months ended 30 June (首六個月)

2023

2022

US\$ million
百萬美元US\$ million
百萬美元

Pre-tax profit

除稅前利潤

2,574

2,013

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)規則的應用指引的標準。



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, September 15, 2023

香港，二零二三年九月十五日

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。