

China Development Bank Corporation – Hong Kong Branch

2017 Interim Results Disclosure Statement

This is the Interim Results Disclosure Statement issued by the Bank for the period ended 30 June 2017. The information stated is not audited. It contains all the disclosures required by the Banking (Disclosure) Rules and the Supervisory Policy Manual:- Guideline on the Application of the Banking (Disclosure) Rules issued by the Hong Kong Monetary Authority. This statement is readily accessible at our office located at 33/F, One International Finance Centre, No. 1 Harbour View Street, Central, Hong Kong.

China Development Bank - Hong Kong Branch
Interim Report for the period ended 30 June 2017

Amount expressed in thousand HKD, unless otherwise stated

I. Income Statement

	For period 1 January 2017 - 30 June 2017	For period 1 January 2016 - 30 June 2016
Interest income	5,011,791	4,191,137
Interest expense	(3,165,108)	(1,755,200)
Other operating income		
- Gains less losses from trading in foreign currencies	579,943	(79,755)
- Net fees and commission income	184,599	286,508
- <i>Fees and commission income</i>	194,632	291,718
- <i>Fees and commission expenses</i>	(10,033)	(5,210)
- Others	11,918	(597,694)
Total operating income	<u>2,623,143</u>	<u>2,044,996</u>
Operating expenses		
- Rental expenses	(24,984)	(24,862)
- Staff expenses	(61,509)	(58,911)
- Net charge for debt provision	(2,177,681)	(546,521)
- Other operating expenses	(19,355)	(18,620)
Total operating expenses	<u>(2,283,529)</u>	<u>(648,914)</u>
Profit before taxation	339,614	1,396,082
Tax expense	(30,084)	(382,399)
Profit after taxation	<u>309,530</u>	<u>1,013,683</u>
Other comprehensive (expense)/income		
- Fair value (loss)/gain on available-for-sale securities	(21,064)	39,640
Total comprehensive income for the period	<u><u>288,466</u></u>	<u><u>1,053,323</u></u>

China Development Bank - Hong Kong Branch

Amount expressed in thousand HKD, unless otherwise stated

II. Balance Sheet

	As at 30 June 2017	As at 31 December 2016
Assets		
Cash and balances with banks	52,829,347	75,032,583
Placements with banks which have a residual contractual maturity of more than one month but not more than 12 months	20,740,678	-
Amount due from overseas offices	2,073,311	5,859
Trade bills	-	170,034
Loans and receivables and other accounts	265,408,866	259,231,289
Derivative financial instruments	1,466,328	1,249,985
Certificates of deposit held	30,427,589	7,278,326
Investment securities-available-for-sale	5,406,365	2,643,084
Property, plant and equipment and investment properties	48,119	49,716
Total assets	<u>378,400,603</u>	<u>345,660,876</u>
Equity and liabilities		
Deposits and balances from banks	36,083,727	41,252,219
Deposits from customers	34,283,868	48,350,499
- Demand deposits and current accounts	-	-
- Savings deposits	30,864,001	44,559,578
- Time, call and notice deposits	3,419,867	3,790,921
Amount due to overseas offices	66,862,991	68,869,333
Certificates of deposit issued	208,785,028	178,013,923
Issued debt securities	31,287,606	7,540,251
Derivative financial instruments	199,119	368,262
Other liabilities	554,763	673,895
Total liabilities	<u>378,057,102</u>	<u>345,068,382</u>
Reserves	343,501	592,494
Total Equity and Liabilities	<u>378,400,603</u>	<u>345,660,876</u>

Amount expressed in thousand HKD, unless otherwise stated

III. Additional Balance Sheet Information

(i) Trade bills

	As at 30 June 2017	As at 31 December 2016
Gross trade bills	-	175,329
Less: collective impairment allowances	-	(5,295)
	<u>-</u>	<u>170,034</u>

(ii) Loans and receivables and other accounts

- loans and advances to customers	256,914,551	248,425,388
- loans and advances to banks	27,305,966	27,165,590
- accrued interest and other accounts	320,410	397,233
Less: Collective impairment allowances	(10,180,226)	(10,345,951)
Individual impairment allowances	<u>(8,951,835)</u>	<u>(6,410,971)</u>
	<u>265,408,866</u>	<u>259,231,289</u>

(iii) Individual impaired loans and advances to customers:

- Loans and advances	11,164,862	7,867,457
- Individual impairment allowances	(8,951,835)	(6,410,971)
- Collateral value	138,262	135,144
- Percentage to total loans and advances to customers	4.35%	3.17%

(iv) Analysis of gross amount of loans and advances to customers:

	As at 30 June 2017		As at 31 December 2016	
	Outstanding Balance	Covered by Collateral	Outstanding Balance	Covered by Collateral
By industry categories:				
<i>Loans and advances for use in Hong Kong</i>				
Industrial, commercial and financial sectors:				
- Property development	15,062,667	-	15,457,877	-
- Financial concerns	27,813,391	3,473,228	27,682,593	2,755,198
- Wholesale and retail trade	5,567,048	4,906,975	6,884,221	5,484,288
- Manufacturing	2,828,946	868,402	6,115,234	3,417,827
- Transport and transport equipment	17,177,372	14,969,669	12,236,546	8,952,118
- Stockbrokers	775,606	-	775,725	-
- Information technology	1,128,585	-	620,529	-
- Others	31,921,663	796,939	29,716,589	580,000
<i>Trade finance</i>	2,828,454	766,492	4,219,508	228,085
<i>Loans and advances for use outside Hong Kong</i>	151,810,819	39,257,604	144,716,566	46,421,531
Total	<u>256,914,551</u>	<u>65,039,309</u>	<u>248,425,388</u>	<u>67,839,047</u>

By geographical areas:

The gross amount of loans and advances to customers by countries or geographical segment is in accordance with the location of the counterparties after taking into account the transfer of risk. In general, a transfer of risk arises if the loans or advances of a customer are guaranteed by a party in a country which is different from that of the customer. A country or geographical segment, to which not less than 10% of the Branch's total amount of loans and advances to customers are attributable after taking into account any recognised risk transfer, is disclosed at below:

	As at 30 June 2017	As at 31 December 2016
China	103,274,378	96,996,266
Hong Kong	144,832,775	140,240,927
Other countries	<u>8,807,398</u>	<u>11,188,195</u>
	<u>256,914,551</u>	<u>248,425,388</u>

Amount expressed in thousand HKD, unless otherwise stated

III. Additional Balance Sheet Information (cont'd)

(v) Individual impaired loans by geographical areas

	As at 30 June 2017		As at 31 December 2016	
	Impaired loan	Individual provision	Impaired loan	Individual provision
China	11,164,862	(8,951,835)	7,867,457	(6,410,971)

(vi) Overdue or rescheduled assets

	As at 30 June 2017		As at 31 December 2016	
	Gross amount	% to total loans and advances to customers	Gross amount	% to total loans and advances to customers
Loans and advances to customers:				
Overdue more than 1 month but not more than 3 months	2,295,691	0.89%	-	-
Overdue more than 3 months but not more than 6 months	-	-	-	-
Overdue more than 6 months but not more than 1 year	-	-	-	-
Overdue more than 1 year	7,918,428	3.08%	7,867,457	3.17%
Total	10,214,119	3.97%	7,867,457	3.17%
By geographical areas:				
China	10,214,119		7,867,457	
Individual impairment allowances	(8,577,179)		(6,410,971)	
Collateral value	138,262		135,144	
Rescheduled assets	-	-	-	-

IV. International Claims

The information on international claims discloses exposures to foreign counterparties on which the ultimate risk lies, and is derived according to the location of the counterparties after taking into account any recognised risk transfer. In general, 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. Only regions constituting 10% or more of the aggregate international claims after taking into account any recognised risk transfer are disclosed.

	Banks	Official Sector	Non-bank private sector		Others	Total
			Non-bank financial institutions	Non-financial private sector		
HK\$ million eqvi.						
As at 30 June 2017						
Developed countries	2,735	-	-	248	-	2,983
Offshore centres	5,496	-	30,461	83,273	361	119,591
- of which: Hong Kong	5,495	-	30,461	79,437	361	115,754
Developing Europe	448	-	-	-	-	448
Developing Latin America and Caribbean	19,382	-	-	104	-	19,486
Developing Asia-Pacific	96,253	-	9,053	98,842	-	204,148
- of which: China	92,680	-	9,053	94,221	-	195,954
Total	124,314	-	39,514	182,467	361	346,656

Amount expressed in thousand HKD, unless otherwise stated

IV. International Claims (cont'd)

	Banks	Official Sector	Non-bank private sector		Others	Total
			Non-bank financial institutions	Non-financial private sector		
As at 31 December 2016						
Developed countries	475	-	-	284	-	759
Offshore centres	6,404	-	31,759	80,377	131	118,671
- of which: Hong Kong	6,403	-	31,759	74,364	131	112,657
Developing Europe	410	-	-	-	-	410
Developing Latin America and Caribbean	18,767	-	-	207	-	18,974
Developing Asia-Pacific	54,200	-	6,649	95,032	-	155,881
- of which: China	50,089	-	6,649	90,347	-	147,085
Total	80,256	-	38,408	175,900	131	294,695

V. Currency Risk

Foreign currency exposures other than reporting currency

	As at 30 June 2017					
	USD	GBP	EUR	CNY	Others	Total
HK\$ million eqvi.						
Spot assets	257,664	1,376	18,718	38,166	506	316,430
Spot liabilities	(243,375)	(1,174)	(17,411)	(29,823)	(440)	(292,223)
Forward purchases	-	-	-	769	-	769
Forward sales	(4,197)	-	-	-	-	(4,197)
Net option position	-	-	-	-	-	-
Net long (net short) position	10,092	202	1,307	9,112	66	20,779
Net structural position	-	-	-	-	-	-
As at 31 December 2016						
	USD	GBP	EUR	CNY	Others	Total
HK\$ million eqvi.						
Spot assets	234,045	52	16,731	37,597	167	288,592
Spot liabilities	(217,469)	(1,095)	(14,566)	(30,133)	(69)	(263,332)
Forward purchases	1,199	1,237	-	746	-	3,182
Forward sales	(6,743)	-	(1,144)	-	(34)	(7,921)
Net option position	-	-	-	-	-	-
Net long (net short) position	11,032	194	1,021	8,210	64	20,521
Net structural position	-	-	-	-	-	-

VI. Non-Bank Mainland Exposures

	On-balance sheet exposure	Off-balance sheet exposure	Total
	HK\$ million eqvi.		
As at 30 June 2017			
(a) Central government, central government-owned entities and their subsidiaries and joint ventures (JVs)	140,034	30,881	170,915
(b) Local governments, local government-owned entities and their subsidiaries and JVs	15,975	6,722	22,697
(c) PRC nationals residing in Mainland China or other entities incorporated in Mainland China and their subsidiaries and JVs	45,471	6,147	51,618
(d) Other entities of central government not reported in item (a)	-	-	-
(e) Other entities of local governments not reported in item (b)	1,367	-	1,367
(f) PRC nationals residing outside Mainland China or entities incorporated outside Mainland China where the credit is granted for use in Mainland China	12,630	78	12,708
(g) Other counterparties where the exposures are considered by the reporting institution to be non-bank Mainland China exposures	17,487	2,775	20,262
Total	232,964	46,603	279,567
Total assets after provision	378,871		
On-balance sheet exposures as percentage of total assets	61.49%		

Amount expressed in thousand HKD, unless otherwise stated

VI. Non-Bank Mainland Exposures (cont'd)

	On-balance sheet exposure	Off-balance sheet exposure	Total
	HK\$ million equi.		
As at 31 December 2016			
(a) Central government, central government-owned entities and their subsidiaries and joint ventures (JVs)	119,648	21,389	141,037
(b) Local governments, local government-owned entities and their subsidiaries and JVs	16,459	4,356	20,815
(c) PRC nationals residing in Mainland China or other entities incorporated in Mainland China and their subsidiaries and JVs	49,681	3,964	53,645
(d) Other entities of central government not reported in item (a)	1,877	-	1,877
(e) Other entities of local governments not reported in item (b)	1,362	-	1,362
(f) PRC nationals residing outside Mainland China or entities incorporated outside Mainland China where the credit is granted for use in Mainland China	13,505	-	13,505
(g) Other counterparties where the exposures are considered by the reporting institution to be non-bank Mainland China exposures	22,463	931	23,394
Total	224,995	30,640	255,635
Total assets after provision	345,799		
On-balance sheet exposures as percentage of total assets	65.07%		

VII. Off-balance Sheet Exposures (other than derivative transactions)

	As at 30 June 2017	As at 31 December 2016
Contractual or notional amounts of other commitments		
Direct credit substitutes	17,839,984	15,771,451
Trade-related contingencies	234	269,446
Other commitments	44,345,626	28,840,847
	62,185,844	44,881,744

VIII. Derivative Transactions

	As at 30 June 2017	As at 31 December 2016
<i>Total contractual or notional amounts</i>		
Exchange rate-related derivative contracts	4,163,252	7,881,238
Interest rate derivative contracts	45,075,365	43,343,093
	49,238,617	51,224,331
<i>Total fair value asset</i>		
Exchange rate-related derivative contracts	12,459	51,306
Interest rate derivative contracts	1,453,869	1,198,679
	1,466,328	1,249,985
<i>Total fair value liability</i>		
Exchange rate-related derivative contracts	(142,577)	(202,871)
Interest rate derivative contracts	(56,542)	(165,391)
	(199,119)	(368,262)

The fair values of derivatives do not take into account the effects of bilateral netting arrangements.

IX. Liquidity ratio

	For period 1 January 2017 - 30 June 2017	For period 1 January 2016 - 30 June 2016
The average liquidity maintenance ratio	91.18%	107.32%

The average liquidity maintenance ratio is the arithmetic mean of each calendar month's average value of its liquidity maintenance ratio as reported in Part I(2) of the "Return of Liquidity Position of an Authorized Institution".

Amount expressed in thousand HKD, unless otherwise stated

X. Liquidity Risk Management

The Bank uses various tools for measurement of liquidity risk including liquidity ratio, stress testing, liquidity gap analysis, dynamic liquidity cashflow model and maturity ladder. The Bank maintains diverse sources of liquidity to facilitate flexibility in meeting funding requirements. The Bank are primarily funded by debt capital market issuances, borrowing from head office and other financial institutions.

XI. Consolidated Bank Information

	As at 31 December 2016 ¹	As at 31 December 2015 ¹
(i) Capital and Capital adequacy		
	RMB million	RMB million
Consolidated Amount of Shareholders' funds	1,141,546	1,064,324
Consolidated Capital Adequacy Ratio *	11.57%	10.81%
(ii) Other Financial Information		
Total assets	14,340,500	12,619,675
Total liabilities	13,177,780	11,549,418
Total loans and advances, gross	10,318,147	9,206,949
Total customer deposits	2,178,492	1,855,411
Pre-tax Profit	140,747	135,253

¹ The figures for year ended 31 December 2016 are extracted from the audited Consolidated Financial Statements of Head Office.

² The figures for year ended 31 December 2015 are extracted from the audited Consolidated Financial Statements of Head Office.

* The consolidated capital adequacy ratio is calculated in accordance with the Capital Rules for Commercial Banks (Provisional) issued by the China Banking Regulatory Commission and other relevant requirements. All figures relating to capital adequacy ratios are presented on a consolidated basis.

XII. Statement of Compliance

This 2017 Interim Financial Disclosure Statement contains all disclosures required by the Banking (Disclosure) Rules and the Supervisory Policy Manual:- Guideline on the Application of the Banking (Disclosure) Rules issued by the Hong Kong Monetary Authority.

The information contained in the disclosure statement is not false or misleading in any respect, and that the operations of the Bank are clearly explained.



 HAN Baoxing
 Chief Executive
 China Development Bank Corporation - Hong Kong Branch

國家開發銀行股份有限公司 – 香港分行

2017 年中期業績報告

這是本行發出截至 2017 年 6 月 30 日的中期業績披露聲明。所載資料均未經審核，但已包括及遵守銀行業(披露)規則及香港金融管理局頒佈的監管政策手冊之銀行業(披露)規則的應用指引的要求。這中期業績披露報告可在本行位於香港中環港景街一號國際金融中心一期三十三樓的辦公室查閱。

國家開發銀行 - 香港分行
2017 中期業績報告

以港幣千元位列示(除特別注明外)

I. 損益表

	2017年1月1日 至6月30日	2016年1月1日 至6月30日
利息收入	5,011,791	4,191,137
利息開支	(3,165,108)	(1,755,200)
其他經營收入		
- 來自非港元貨幣交易的收益減虧損	579,943	(79,755)
- 費用及佣金收入淨額	184,599	286,508
- 收費及佣金收入	194,632	291,718
- 收費及佣金支出	(10,033)	(5,210)
- 其他	11,918	(597,694)
營業總收入	<u>2,623,143</u>	<u>2,044,996</u>
營業支出		
- 租金支出	(24,984)	(24,862)
- 職員工資支出	(61,509)	(58,911)
- 貸款減值準備	(2,177,681)	(546,521)
- 其他營業支出	(19,355)	(18,620)
營業總支出	<u>(2,283,529)</u>	<u>(648,914)</u>
除稅前利潤	339,614	1,396,082
稅項支出	(30,084)	(382,399)
除稅後利潤	<u>309,530</u>	<u>1,013,683</u>
其他綜合(支出)/收入		
- 可供出售金融資產公允價值(虧損)/收益	(21,064)	39,640
本年度綜合收入總額	<u><u>288,466</u></u>	<u><u>1,053,323</u></u>

國家開發銀行 - 香港分行

以港幣千元位列示(除特別注明外)

II. 資產負債表

	於2017年6月30日	於2016年12月31日
資產		
現金及銀行同業結存	52,829,347	75,032,583
距離合約到期日超逾1個月但不超逾12個月的銀行存款	20,740,678	-
存款於海外辦事處	2,073,311	5,859
貿易票據	-	170,034
貸款及應收款及其他	265,408,866	259,231,289
衍生金融工具	1,466,328	1,249,985
持有存款證	30,427,589	7,278,326
可供出售金融資產	5,406,365	2,643,084
物業、工業裝置及設備以及投資物業	48,119	49,716
總資產	<u>378,400,603</u>	<u>345,660,876</u>
權益及負債		
銀行同業存款及餘額	36,083,727	41,252,219
客戶存款	34,283,868	48,350,499
- 活期存款及往來帳戶	-	-
- 儲蓄存款	30,864,001	44,559,578
- 定期、短期通知及通知存款	3,419,867	3,790,921
結欠海外辦事處	66,862,991	68,869,333
已發行存款證	208,785,028	178,013,923
已發行債務證券	31,287,606	7,540,251
衍生金融工具	199,119	368,262
其他負債	554,763	673,895
總負債	<u>378,057,102</u>	<u>345,068,382</u>
儲備	343,501	592,494
權益及負債總額	<u>378,400,603</u>	<u>345,660,876</u>

以港幣千元位列示(除特別注明外)

	於2017年 6月30日	於2016年 12月31日
III. 資產負債表附加資訊		
(i) 貿易票據		
貿易票據總額	-	175,329
減:集體減值準備金	-	(5,295)
	-	170,034
(ii) 貸款及應收款及其他賬目		
- 客戶貸款及墊款	256,914,551	248,425,388
- 銀行貸款及墊款	27,305,966	27,165,590
- 應收利息及其他	320,410	397,233
減:集體減值準備金	(10,180,226)	(10,345,951)
單項減值準備金	(8,951,835)	(6,410,971)
	265,408,866	259,231,289
(iii) 單項減值貸款		
- 貸款及應收款	11,164,862	7,867,457
- 單項減值準備金	(8,951,835)	(6,410,971)
- 抵押品結餘	138,262	135,144
- 單項減值貸款及墊款占客戶貸款及墊款百分比	4.35%	3.17%

(iv) 客戶貸款及墊款毛額分析

按行業類別劃分:	於2017年6月30日		於2016年12月31日	
	未償還結餘	有抵押品彌償 之結餘	未償還結餘	有抵押品彌償 之結餘
<i>在香港使用的貸款及墊款</i>				
<i>工業、商業及金融業類:</i>				
- 物業發展	15,062,667	-	15,457,877	-
- 金融企業	27,813,391	3,473,228	27,682,593	2,755,198
- 批發及零售行業	5,567,048	4,906,975	6,884,221	5,484,288
- 製造業	2,828,946	868,402	6,115,234	3,417,827
- 運輸及運輸設備	17,177,372	14,969,669	12,236,546	8,952,118
- 股票經紀	775,606	-	775,725	-
- 資訊科技	1,128,585	-	620,529	-
- 其他	31,921,663	796,939	29,716,589	580,000
<i>貿易融資</i>	2,828,454	766,492	4,219,508	228,085
<i>在香港以外使用的貸款及墊款</i>	151,810,819	39,257,604	144,716,566	46,421,531
總計	256,914,551	65,039,309	248,425,388	67,839,047

按地區劃分:

客戶貸款及墊款毛額按國家或地區分類，是根據交易對手的所在地，並已計入風險轉移因素。一般而言，有關貸款及墊款的債權獲得一方擔保，其所在地有異於交易對手，風險便確認為由一個國家轉移到另一個國家。當某一個別地區或國家的風險額(在計入任何認可風險轉移後)不少於總風險額的百分比十，該地區或國家的風險便予披露。

	於2017年6月30日	於2016年12月31日
中國	103,274,378	96,996,266
香港	144,832,775	140,240,927
其他國家	8,807,398	11,188,195
	256,914,551	248,425,388

以港幣千元位列示(除特別注明外)

III. 資產負債表附加資訊(續)

(v) 單項減值貸款及墊款按地區劃分	於2017年6月30日		於2016年12月31日	
	毛額	單項減值準備金	毛額	單項減值準備金
中國	11,164,862	(8,951,835)	7,867,457	(6,410,971)
(vi) 逾期及經重組的資產				
客戶貸款逾期：	於2017年6月30日		於2016年12月31日	
	毛額	所佔貸款及墊款 總額比重	毛額	所佔貸款及墊款 總額比重
一個月以上至三個月以內	2,295,691	0.89%	-	-
三個月以上至六個月以內	-	-	-	-
六個月以上至一年以內	-	-	-	-
一年以上	7,918,428	3.08%	7,867,457	3.17%
總計	10,214,119	3.97%	7,867,457	3.17%
按地區劃分：				
中國	10,214,119		7,867,457	
就上述逾期貸款及墊款作出的單項減值準備金	(8,577,179)		(6,410,971)	
有抵押品彌償之結餘	138,262		135,144	
經重組的資產	-		-	

IV. 國際債權

國際債權資料披露是按海外交易對手的所在地，並已計入認可風險轉移因素。一般而言，有關貸款的債權獲得一方擔保，其所在地有異於交易對手，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，風險便確認為由一個國家轉移到另一個國家。當某一地區的風險額佔已計算認可風險轉移的風險總額的百分之十或以上，該地區的國際債權便須予以披露。

單位：百萬港元

	銀行	官方機構	非銀行私營機構		其他	總計
			非銀行 金融機構	非金融 私營機構		
於2017年6月30日						
已發展國家	2,735	-	-	248	-	2,983
離岸中心	5,496	-	30,461	83,273	361	119,591
- 其中：香港	5,495	-	30,461	79,437	361	115,754
歐洲的發展中國家	448	-	-	-	-	448
拉丁美洲和加勒比的發展中國家	19,382	-	-	104	-	19,486
亞洲和太平洋地區的發展中國家	96,253	-	9,053	98,842	-	204,148
- 其中：中國	92,680	-	9,053	94,221	-	195,954
總額	124,314	-	39,514	182,467	361	346,656
於2016年12月31日						
已發展國家	475	-	-	284	-	759
離岸中心	6,404	-	31,759	80,377	131	118,671
- 其中：香港	6,403	-	31,759	74,364	131	112,657
歐洲的發展中國家	410	-	-	-	-	410
拉丁美洲和加勒比的發展中國家	18,767	-	-	207	-	18,974
亞洲和太平洋地區的發展中國家	54,200	-	6,649	95,032	-	155,881
- 其中：中國	50,089	-	6,649	90,347	-	147,085
總額	80,256	-	38,408	175,900	131	294,695

以港幣千元位列示(除特別注明外)

V. 匯率風險

外匯風險(除報告貨幣以外)

單位:百萬港元

	於2017年6月30日					
	美元	英鎊	歐元	人民幣	其他	總計
現貨資產	257,664	1,376	18,718	38,166	506	316,430
現貨負債	(243,375)	(1,174)	(17,411)	(29,823)	(440)	(292,223)
遠期買入	-	-	-	769	-	769
遠期賣出	(4,197)	-	-	-	-	(4,197)
期權淨持倉量	-	-	-	-	-	-
長倉(或短倉)淨持倉量	10,092	202	1,307	9,112	66	20,779
結構性淨持倉量	-	-	-	-	-	-

	於2016年12月31日					
	美元	英鎊	歐元	人民幣	其他	總計
現貨資產	234,045	52	16,731	37,597	167	288,592
現貨負債	(217,469)	(1,095)	(14,566)	(30,133)	(69)	(263,332)
遠期買入	1,199	1,237	-	746	-	3,182
遠期賣出	(6,743)	-	(1,144)	-	(34)	(7,921)
期權淨持倉量	-	-	-	-	-	-
長倉(或短倉)淨持倉量	11,032	194	1,021	8,210	64	20,521
結構性淨持倉量	-	-	-	-	-	-

VI. 對內地非銀行對手風險承擔

單位:百萬港元

	資產負債表		總計
	內 之風險額	外 之風險額	
於2017年6月30日			
1. 中央政府、屬中央政府擁有之機構與其附屬公司及合營企業	140,034	30,881	170,915
2. 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	15,975	6,722	22,697
3. 居住中國內地的中國公民或其他於境內註冊成立之其他機構與其附屬公司及合營企業	45,471	6,147	51,618
4. 並無於上述(1)項內報告的中央政府之其他機構	-	-	-
5. 並無於上述(2)項內報告的地方政府之其他機構	1,367	-	1,367
6. 居住中國境外的中國公民或於境外註冊之其他機構,其於中國內地使用之信貸	12,630	78	12,708
7. 其他被視為內地非銀行客戶之風險	17,487	2,775	20,262
總額	232,964	46,603	279,567
總資產(撥備後)	378,871		
資產負債表內總風險額占總資產的百分比	61.49%		
於2016年12月31日			
1. 中央政府、屬中央政府擁有之機構與其附屬公司及合營企業	119,648	21,389	141,037
2. 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	16,459	4,356	20,815
3. 居住中國內地的中國公民或其他於境內註冊成立之其他機構與其附屬公司及合營企業	49,681	3,964	53,645
4. 並無於上述(1)項內報告的中央政府之其他機構	1,877	-	1,877
5. 並無於上述(2)項內報告的地方政府之其他機構	1,362	-	1,362
6. 居住中國境外的中國公民或於境外註冊之其他機構,其於中國內地使用之信貸	13,505	-	13,505
7. 其他被視為內地非銀行客戶之風險	22,463	931	23,394
總額	224,995	30,640	255,635
總資產(撥備後)	345,799		
資產負債表內總風險額占總資產的百分比	65.07%		

以港幣千元位列示(除特別注明外)

VII. 資產負債表外風險承擔 (衍生工具交易除外)

	於2017年 6月30日	於2016年 12月31日
資產負債表外風險承擔的合約或名義金額		
直接信貸替代項目	17,839,984	15,771,451
與貿易有關的或有項目	234	269,446
其他承諾	44,345,626	28,840,847
	<u>62,185,844</u>	<u>44,881,744</u>

VIII. 衍生工具交易

	於2017年 6月30日	於2016年 12月31日
合約或名義金額		
匯率關聯衍生工具合約	4,163,252	7,881,238
利率衍生工具合約	45,075,365	43,343,093
	<u>49,238,617</u>	<u>51,224,331</u>
公允價值資產總計		
匯率關聯衍生工具合約	12,459	51,306
利率衍生工具合約	1,453,869	1,198,679
	<u>1,466,328</u>	<u>1,249,985</u>
公允價值負債總計		
匯率關聯衍生工具合約	(142,577)	(202,871)
利率衍生工具合約	(56,542)	(165,391)
	<u>(199,119)</u>	<u>(368,262)</u>

公允價值的金額並未將有效雙邊淨額結算協議的效果計算在內。

IX. 流動資產比率

	2017年1月1日 至6月30日	2016年1月1日 至6月30日
平均流動性維持比率	91.18%	107.32%

平均流動性維持比率為根據每個公曆月於“認可機構流動資產狀況申報表”第一部分(2)所呈報的流動性維持比率的平均數。

X. 流動性風險管理

銀行使用不同的工具管理流動性風險，包括流動性比率、壓力測試、流動性缺口分析、動態現金流量模型及到期梯度。銀行維持流動性資金的多元化以滿足資金的需求。資金來源主要是通過資本市場發行債務，向總行及其他金融機構融資。

XI. 銀行合併資訊

單位：百萬人民幣

	於2016年 12月31日 ¹	於2015年 12月31日 ²
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(i) 資本充足率

合併後股東資本總額	1,141,546	1,064,324
合併後資本充足率*	11.57%	10.81%

以港幣千元位列示(除特別注明外)

XI. 銀行合併資訊(續)

單位:百萬人民幣

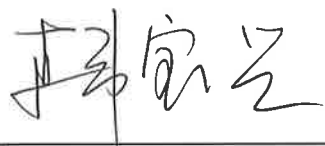
	於2016年 12月31日 ¹	於2015年 12月31日 ²
(ii) 其他財務資訊		
總資產	14,340,500	12,619,675
總負債	13,177,780	11,549,418
貸款及墊款毛額	10,318,147	9,206,949
客戶存款總額	2,178,492	1,855,411
稅前利潤	140,747	135,253

¹ 數據來源: 2016年12月31日已經審計之總行合併年報² 數據來源: 2015年12月31日已經審計之總行合併年報

* 資本充足率是按照中國銀行業監督管理委員會頒佈的《商業銀行資本管理辦法(試行)》等相關規定計算。資本充足率數據均為合併口徑。

XII. 規定事項說明書

本行於編製2017年中期財務披露報表時,均已包括及遵守銀行業(披露)規則及香港金融管理局頒佈的監管政策手冊之銀行業(披露)規則的應用指引。以上披露資料完全正確無訛,並且清楚解釋本行的運作。



韓寶興

行長

國家開發銀行股份有限公司 - 香港分行