

Quarterly Survey: Exposures to mega corporates

Position date: quarter-end

Submission deadline: Not later than ~~2 weeks~~ 4 weeks after position date

Name of AI: _____
Contact person: _____
Name: _____
Position: _____
Telephone no.: _____
Reporting position: _____

Completion instructions:

1. Locally incorporated AIs should report their positions under Rule 6 of the Banking (Exposure Limits) Rules (Cap.155S), or their combined positions if the consolidated basis is not applicable. Overseas incorporated AIs should report their Hong Kong office positions.
- ~~1-2. If the reporting AI has exposures to a customer in the template, the AI should report different types of exposures to the customer as specified.~~
- ~~2-3. The basis for reporting breakdown of exposures by type is the same as that for reporting under Part 3 of the Return of Mainland Activities MA(BS)20.~~
- ~~3. The basis for reporting exposures to a customer is the same as that for reporting under Part 7 of the Return of Mainland Activities MA(BS)20 (i.e. group basis). Unless otherwise specified, in case a number of customers in the given list are within the same group, exposures to these customers should be reported under the customer at the highest level of group hierarchy.~~
- ~~4. For Part A, only Mainland-related exposures should be reported (i.e. remain unchanged). For Part B, total exposures should be reported.~~
4. For the reporting of exposures to a customer, AIs should report their total exposures to the customer's group of linked counterparties excluding banks and other AIs. For the definition of "group of linked counterparties", references should be made to the Completion Instructions of the Return of Large Exposures MA(BS)28.
5. If an exposure can be reported under multiple specified customer groups under the same corporate hierarchy in the given list, report the exposure only under the most immediate specified customer group.
- ~~5-6. "Facility limit" refers to the reporting AI's internal limit on exposures to the borrower group under normal scenario.~~
- ~~6-7. "HKMA's loan classification for loans and advances reported in item 1.1 & 1.2" refers to the reporting of the HKMA's 5-grade loan classification (i.e. Pass, Special Mention, Substandard, Doubtful, and Loss) for those borrowers to which your institution has exposures. For the "Pass" loans under Part A, further breakdown into Pass 1, Pass 2 and Pass 3 is required. If there is more than one grade / sub-grade for a borrower group, only the lowest (i.e. the worst) grade / sub-grade should be reported.~~
8. The list of corporates specified in the template is developed with reference to the size of the banking industry's aggregate exposures to the corporates estimated based on various data sources. The list is subject to periodic review and update by the HKMA.

