



# Cayman Monetary Regulatory Authority International

At the forefront of financial regulation, the Cayman Monetary Regulatory Authority International (CMRAI) is dedicated to upholding the highest standards of financial oversight and compliance. Our mission is to safeguard the stability and integrity of the global financial system by ensuring that financial services operate within a framework of transparency, accountability, and excellence.

As a trusted partner to financial institutions worldwide, CMRAI provides rigorous supervision, innovative solutions, and strategic guidance to foster a secure and thriving financial environment. With decades of experience and a commitment to global standards, we stand as a pillar of trust and security in an ever-evolving financial landscape.

With a legacy of excellence in financial oversight, the Cayman Monetary Regulatory Authority International (CMRAI) is a beacon of trust in the international financial community. Our role extends beyond regulation; we are innovators, collaborators, and protectors of the global financial ecosystem. By fostering compliance, promoting best practices, and embracing technological advancements, CMRAI ensures that financial services remain resilient and adaptable in a dynamic global market.

Our comprehensive approach to regulation encompasses a deep understanding of financial risks and a proactive stance on emerging challenges. We are committed to empowering financial institutions with the tools and guidance necessary to navigate complex regulatory landscapes, thereby contributing to global economic stability and growth.

BASEL II AND GENERAL PRUDENTIAL RETURNS DECLARATION SHEET Template  
Release Version 1.6 A. FILING INFORMATION Institution Name Licence Number Status  
Quarter End #VALUE! Fiscal Year End Type Name of Person Authorising Returns Position B.  
CREDIT RISK DECLARATION Methodology selected for Credit Risk Mitigation in the  
Banking Book Methodology selected for Counterparty Credit Risk C. OPERATIONAL RISK  
DECLARATION Methodology selected for Operational Risk D. MARKET RISK  
DECLARATION Trading Book Methodology selected for Interest Rate Risk Methodology  
selected for Commodities Methodology selected for Options D.1 Interest Rate Risk - Selection  
of Currencies Currency 1 D.2 Equity Position Risk - Selection of Markets Market 1 D.3  
Commodity Risk - Selection of Commodities Commodity 1 D.4 Foreign Exchange Risk -  
Selection of Currencies Gold (oz.) XAU#N/A Currency 1 000. Cover Sheet 000. Cover Sheet  
000. Cover Sheet 000. Cover Sheet QPR-STATEMENT OF FINANCIAL POSITION Amounts  
in US dollars to the nearest thousand, omitting \$000s ASSETS 1 CASH  
ITEMS Resident Non-Resident % of Legal Entity Section Total 1.1 Cash 1.2 Gold and bullion  
1.3 Cash items in process of collection 1.4 Deposit balances with and CDs issued by banking  
institutions: - - 1.4.1 Group Bank - Parent, Branch, Subsidiary or Affiliate  
1.4.2 Group non-bank entities 1.4.3 Other Banks 1.5 Due from financial institutions 1.6 TOTAL  
- - - 2 FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT AND  
LOSS Resident Non-Resident % of Legal Entity Section Total 2.1 Sovereigns and Central Banks  
2.2 Non Central Government Public Sector Entities (PSEs) 2.3 Multilateral Development Banks  
(MDBs) 2.4 Group Bank - Parent, Branch, Subsidiary or Affiliate 2.5 Group non-bank entities  
2.6 Other Banks 2.7 Non-Financial Corporations - Industrial & commercial private sector  
2.8 Other Financial Corporations - Financial intermediaries & auxiliaries 2.9 Other Financial  
Corporations - Securities Firms 2.10 TOTAL - - - 3 INVESTMENTS -  
Held-to-Maturity Resident Non-Resident % of Legal Entity Section Total 3.1 Sovereigns and  
Central Banks 3.2 Non Central Government Public Sector Entities (PSEs) 3.3 Multilateral  
Development Banks (MDBs) 3.4 Group Bank - Parent, Branch, Subsidiary or Affiliate  
3.5 Group non-bank entities 3.6 Other Banks 3.7 Non-Financial Corporations - Industrial &  
commercial private sector 3.8 Other Financial Corporations - Financial intermediaries &  
auxiliaries 3.9 Other Financial Corporations - Securities Firms 3.10 TOTAL - - -  
4 INVESTMENTS - Available-for-sale Resident Non-Resident % of Legal Entity Section Total  
4.1 Sovereigns and Central Banks 4.2 Non Central Government Public Sector Entities (PSEs)  
4.3 Multilateral Development Banks (MDBs) 4.4 Group Bank - Parent, Branch, Subsidiary or  
Affiliate 4.5 Group non-bank entities 4.6 Other Banks 4.7 Non-Financial Corporations - Industrial  
& commercial private sector 4.8 Other Financial Corporations - Financial intermediaries &  
auxiliaries 4.9 Other Financial Corporations - Securities Firms 4.10 TOTAL - - -  
5 OTHER INVESTMENTS Resident Non-Resident % of Legal Entity Section Total 5.1 Central  
Banks 5.2 Non Central Government Public Sector Entities (PSEs) 5.3 Multilateral Development  
Banks (MDBs) 5.4 Group Bank - Parent, Branch, Subsidiary or Affiliate 5.5 Group non-bank  
entities 5.6 Other Banks 5.7 Non-Financial Corporations - Industrial & commercial private  
sector 5.8 Other Financial Corporations - Financial intermediaries & auxiliaries 5.9 Other  
Financial Corporations - Securities Firms 5.10 TOTAL - - - 6 LOANS AND  
ADVANCES Resident Non-Resident % of Legal Entity Section Total 6.1 Sovereigns and Central  
Banks 6.2 Non Central Government Public Sector Entities (PSEs) 6.3 Multilateral Development  
Banks (MDBs) 6.4 Group Bank - Parent, Branch, Subsidiary or Affiliate 6.5 Group non-bank  
entities 6.6 Other Banks 6.7 Non-Financial Corporations - Industrial & commercial private  
sector 6.8 Non-Financial Corporations - Commercial Mortgages 6.9 Other Financial

Corporations - Financial intermediaries & auxiliaries 6.10Retail Lending/Consumer Loans - Households 6.11Residential Mortgages - Households 6.12Other loans and advances 6.13TOTAL - - - 7LESS LOAN LOSS PROVISIONSResidentNon-Resident% of Legal EntitySection Total 7.1Specific loan loss provisions 7.2Unearned interest 7.3TOTAL - - - 7.4NET LOANS - - - 8OTHER ASSETSResidentNon-Resident% of Legal EntitySection Total 8.1Premises (net of accumulated depreciation) 8.2Other real estate owned (net of accumulated depreciation) 8.3Equipment and other fixed assets (net of accumulated depreciation) 8.4Goodwill and other intangible assets (net of amortisation) 8.5Accrued interest receivable 8.6Other assets 8.7TOTAL - - - 9TOTAL ASSETS - - - ASSET MEMORANDA ITEMS 10DIRECTORS /CONTROLLERS LOANS AND ADVANCESSection Total 10.1Due from directors, controllers, and their associates 10.2Due from non-group companies with which directors and controllers are associated 10.3Due from non-group banks with which directors and controllers are associated 10.4Total - 050. QPR-Statement of Fin Pos 11LOANS COVERED BY COLLATERAL OR GUARANTEES 11.1Loans covered by cash with legal right of set-off 11.2Loans covered by bank guarantees 12ENCUMBERED ASSETS 050. QPR-Statement of Fin Pos LIABILITIES 13DEPOSITSResidentNon-Resident% of Legal EntitySection Total 13.1Sovereign 13.2Non-Central Government Public Sector Entities (PSEs) 13.3Multilateral Development Banks (MDBs) 13.4Group Bank - Parent, Branch, Subsidiary or Affiliate 13.5Group non-bank entities 13.6Other Banks 13.7Non-Financial Corporations - Industrial & commercial private sector 13.8Other Financial Corporations - Financial intermediaries & auxiliaries 13.9Individuals - Households 13.10Other deposits 13.11TOTAL - - - 14REPURCHASE AGREEMENTS (REPOS)ResidentNon-Resident% of Legal EntitySection Total 14.1Group Bank - Parent, Branch, Subsidiary or Affiliate 14.2Other Banks 14.3Group non-bank entities 14.4Other 14.5TOTAL - - - 15TERM DEBT AND OTHER BORROWINGS 15.1HYBRID DEBT AND SUBORDINATED DEBTResidentNon-Resident% of Legal EntitySection Total 15.1.1Unsecured subordinated debt (over 5 years original term maturity) 15.1.2Hybrid debt/equity instruments (over 5 years original term to maturity) 15.1.3Subtotal - - - 15.2OTHER NOTES, BONDS AND COMMERCIAL PAPERResidentNon-Resident% of Legal EntitySection Total 15.2.1Group Bank - Parent, Branch, Subsidiary or Affiliate 15.2.2Group non-bank entities 15.2.3Other Banks 15.2.4Other 15.2.5Subtotal - - - 15.3OTHER BORROWINGS (loans, overdrafts, credit facilities , etc.)ResidentNon-Resident% of Legal EntitySection Total 15.3.1Group Bank - Parent, Branch, Subsidiary or Affiliate 15.3.2Group non-bank entities 15.3.3Other Banks 15.3.4Other 15.3.5Subtotal - - - 15.4TOTAL TERM DEBT AND OTHER BORROWINGS - - - 16CREDITORS AND OTHER LIABILITIESResidentNon-Resident% of Legal EntitySection Total 16.1Interest payable 16.2Dividends payable 16.3Items in suspense 16.4Other liabilities 16.5TOTAL - - - 17OTHER LOSS PROVISIONSResidentNon-Resident% of Legal EntitySection Total 17.1General loan loss reserves 17.2Other loss reserves 17.3TOTAL - - - 18TOTAL LIABILITIES - - - LIABILITY MEMORANDA ITEMS 19DIRECTORS' DEPOSITSSection Total 19.1Due to directors, controllers and their associates 19.2Due to non-group companies with which directors and controllers are associated 19.3Due to non-group banks with which directors, controllers are associated SHAREHOLDERS EQUITY 20SHARE CAPITALResidentNon-ResidentSection Total 20.1Issued and fully paid up common stock (at par or nominal value) 20.2Perpetual non-cumulative issued and fully paid up preference shares 20.3Additional paid-up capital in

excess of par or nominal value 20.4TOTAL - - - LESS: 20.5 Treasury stock (a deduction from capital) - 20.6TOTAL - - - 21RETAINED PROFITS AND CURRENT YEARS EARNINGSResidentNon-ResidentSection Total 21.1Unappropriated retained earnings 21.2Current year's net income/(loss) 21.3TOTAL - - - 22RESERVESResidentNon-ResidentSection Total 22.1Foreign currency translation adjustment 22.2Unrealised net gains/(losses) on assets available for sale 22.3Unrealized net gains (losses) on cash flow hedges 22.4Asset revaluation reserves - - 22.4.1Owner occupied property 22.4.2Plant and equipment 22.4.3Intangibles revaluation surplus 22.4.4Investments in subsidiaries 22.4.5Investments in associates/shares of associates 22.4.6Relating to non-current assets or disposal groups held for sale 22.4.7Other 22.5Share based payments reserve 22.6Other reserves 22.7TOTAL - - - 23TOTAL SHAREHOLDERS EQUITY - - - 24MINORITY INTEREST - 050. QPR-Statement of Fin Pos 25TOTAL EQUITY - - - 26TOTAL LIABILITIES AND SHAREHOLDERS EQUITY - - - GENERAL MEMORANDA ITEMS 27ASSETS UNDER ADMINISTRATION/CONTROLResidentNon-Resident% of Legal EntitySection Total 27.1Approximate value of TRUST ASSETS (in US\$ thousands) - 27.2Number of trusts - 27.3Approximate NAV (in US\$ thousands) of MUTUAL FUNDS ADMINISTERED - 27.4Number of funds administered - 27.5Approximate value of assets (in US\$ thousands) of MANAGED COMPANIES - 27.6Number of companies managed - 28NUMBER OF STAFF EMPLOYED - 050. QPR-Statement of Fin Pos 29QPR - STATEMENT OF FINANCIAL PERFORMANCE Amounts in US dollars to the nearest thousand, omitting \$000s 29.1INTEREST INCOMEResidentNon-Resident% of Legal EntitySection Total 29.1.1Interest on loans and advances 29.1.2Interest from trading portfolio 29.1.3Dividend from trading portfolio 29.1.4Interest from financial instruments available for sale 29.1.5Dividend from financial instruments available for sale 29.1.6Interest income of financial assets designated at fair value 29.1.7Interest received on placement and money market instruments 29.1.8Other interest income 29.1.9TOTAL - - - 29.2INTEREST EXPENSEResidentNon-Resident% of Legal EntitySection Total 29.2.1Interest paid on deposits due to banks 29.2.2Interest paid on deposits due to customers 29.2.3Interest expense from trading portfolio 29.2.4Dividend expense from trading portfolio 29.2.5Interest on financial liabilities designated at fair value 29.2.6 Interest paid on debt securities 29.2.7 Interest paid of Certificates of Deposits 29.2.8Other interest expense 29.2.9TOTAL - - - 29.3.NET INTEREST INCOME - - - 29.4PROVISIONS FOR CREDIT LOSSES /RECOVERIESResidentNon-Resident% of Legal EntitySection Total 29.4.1Loans and advances 29.4.2Other assets contingent liabilities and commitments 29.4.3TOTAL - - - 29.5.FEES AND COMMISSIONS INCOMEResidentNon-Resident% of Legal EntitySection Total 29.5.1 Investment management fees 29.5.2 Trust and company administration fees 29.5.3 Trustee/Custodian fees 29.5.4 Fund management fees 29.5.5 Investment dealing profits and commissions 29.5.6 Other non-interest income 29.5.7 TOTAL - - - 29.6NON-INTEREST EXPENSEResidentNon-Resident% of Legal EntitySection Total 29.6.1 Commissions Paid 29.6.2 Other non-interest expenses 29.6.3 TOTAL - - - 29.7NET GAIN/(LOSS) ON FINANCIAL INSTRUMENTSResidentNon-Resident% of Legal EntitySection Total 29.7.1 Gain/(Loss) on foreign exchange dealing and currency positions 29.7.2 Gain/(Loss) on investments held for trading 29.7.3Realized gains/(losses) on assets available-for-sale 29.7.4Net gain/(loss) on fair value hedges 29.7.5Gains/(Losses) on disposal of held-to-maturity investments 29.7.6Other net gain/(loss) on financial instruments

29.7.7TOTAL - - - 29.8OTHER INCOMEResidentNon-Resident% of Legal  
 EntitySection Total 29.8.1Share of profits/(losses) from subsidiaries and associated  
 companies 29.8.2Income/(Loss) attributable to minority interest 29.8.3Other Income  
 29.8.4TOTAL - - - 29.9OPERATING INCOME - - -  
 29.10.OPERATING EXPENSESResidentNon-Resident% of Legal EntitySection Total 29.10.1  
 Directors Remuneration 29.10.2 Management Charge 29.10.3 Staff costs 29.10.4  
 Depreciation 29.10.5 Premises & Equipment 29.10.6 Audit, Legal and other professional fees  
 29.10.7Other operating expenses 29.10.8TOTAL - - -  
 29.11.EXTRAORDINARY ITEMS - 29.12.INCOME BEFORE TAXES - - -  
 29.13.APPLICABLE TAXES - 29.14.NET INCOME - - - 29.15.DIVIDEND  
 - 29.16NET INCOME RETAINED - - - MEMORANDA ITEMS 29.17Net  
 earnings from related transactions 29.18Loan loss charged- off 29.19Recoveries on loan  
 charged-off 051. QPR-Statement of Fin Perf TEN LARGEST EXPOSURES TO FINANCIAL  
 INSTITUTIONS AND TEN LARGEST DEPOSITORS Amounts in US dollars to the nearest  
 thousand, omitting \$000s 30. TEN LARGEST EXPOSURES TO FINANCIAL INSTITUTIONS  
 Bank Name, Country Amount Related (Yes/No) Currency Maturity Date (dd/mm/yy) 1 2 3 4  
 5 6 7 8 9 10 Total - 31. TEN LARGEST DEPOSITORS Customer Name, Country Amount  
 Related (Yes/No) Currency Maturity Date (dd/mm/yy) 1 2 3 4 5 6 7 8 9 10 Total - 052.  
 QPR-Ten Largest deposits Item 32. EXPOSURES EQUAL TO OR GREATER THAN 10% OF  
 CAPITAL BASE Amounts in US dollars to the nearest thousand, omitting \$000s Counterparty  
 On-Balance Sheet Exposures Off-Balance Sheet Exposures Exempt Exposures Approved  
 Guarantees Secured by Cash or Marketable Securities Total Non-Exempt  
 Exposures Total Non-Exempt Exposures as % of Capital Base Maximum Exposure  
 during the Reporting Period Credit Rating of the Counterparty Rating Agency (a)(b)(c  
 )(d)(e)(f)(g)=(b+c-d-e-f)(h)(i)(j)(k) Total 053. QPR-Large exposures Related Counterparty  
 (Yes/No) Provisions (l)(m) 053. QPR-Large exposures Item 33. ASSET QUALITY Amounts  
 in US dollars to the nearest thousand, omitting \$000s Ratings issued by Standard & Poors  
 and Fitch Ratings / Moodys Investors Service Satisfactory Special Mention  
 SubstandardDoubtfulLoss Value Impaired Loans Non-Accruals (A)  
 (B)(C)(D)(E)(F)(G)=(D)E)F)(H) ItemCOUNTERPARTY GROUPING AAA to AA- / Aaa to Aa3  
 - Ato A- / A1 to A3 - BBBto BBB- / Baa1 to Baa3 - BBto BB- / Ba1 to Ba3 -  
 Bto B-/B1 to B3 - Below B- / Below B3 - Unrated exposures - AAA to AA- / Aaa  
 to Aa3 - Ato A- / A1 to A3 - BBBto BBB- / Baa1 to Baa3 - BBto BB- / Ba1 to  
 Ba3 - Bto B-/B1 to B3 - Below B- / Below B3 - Unrated exposures - AAA  
 to AA- / Aaa to Aa3 - Ato A- / A1 to A3 - BBBto BBB- / Baa1 to Baa3 - BBto  
 BB- / Ba1 to Ba3 - Bto B-/B1 to B3 - Below B- / Below B3 - Unrated exposures  
 - AAA to AA- / Aaa to Aa3 - Ato A- / A1 to A3 - BBBto BBB- / Baa1 to Baa3 -  
 BBto BB- / Ba1 to Ba3 - Bto B-/B1 to B3 - Below B- / Below B3 - Unrated  
 exposures - AAA to AA- / Aaa to Aa3 - Ato A- / A1 to A3 - BBBto  
 BBB- / Baa1 to Baa3 - BBto BB- / Ba1 to Ba3 - Bto B-/B1 to B3 - Below B- /  
 Below B3 - Unrated exposures - AAA to AA- / Aaa to Aa3 - Ato A- / A1 to A3  
 - BBBto BBB- / Baa1 to Baa3 - BBto BB- / Ba1 to Ba3 - Bto B-/B1 to B3 -  
 Below B- / Below B3 - Unrated exposures - 33.8Non- Financial Corporations -  
 Commercial Mortgages - AAA to AA- / Aaa to Aa3 - Ato A- / A1 to A3 - BBBto  
 BBB- / Baa1 to Baa3 - BBto BB- / Ba1 to Ba3 - Bto B-/B1 to B3 - Below B- /

Below B3 - Unrated exposures - AAA to AA- / Aaa to Aa3 - Ato A- / A1 to A3  
 - BBBto BBB- / Baa1 to Baa3 - BBto BB- / Ba1 to Ba3 - Bto B-/B1 to B3 -  
 Below B- / Below B3 - Unrated exposures - 33.11Retail Lending / Consumer Loans  
 - Households - 33.12Residential Mortgages - Households - AAA to AA- / Aaa to  
 Aa3 - Ato A- / A1 to A3 - BBBto BBB- / Baa1 to Baa3 - BBto BB- / Ba1 to Ba3  
 - Bto B-/B1 to B3 - Below B- / Below B3 - Unrated exposures - 33.14 Total  
 On-Balance Sheet Items - - - - - - - 33.15 Off-Balance  
 Sheet Items - PROVISIONS AAA to AA- / Aaa to Aa3 Ato A- / A1 to A3 BBBto BBB- /  
 Baa1 to Baa3 BBto BB- / Ba1 to Ba3 Bto B-/B1 to B3 Below B- / Below B3 Unrated  
 exposures MEMORANDA: AAA to AA- / Aaa to Aa3 - Ato A- / A1 to A3 - BBBto  
 BBB- / Baa1 to Baa3 - BBto BB- / Ba1 to Ba3 - Bto B-/B1 to B3 - Below B- /  
 Below B3 - Unrated exposures - AAA to AA- / Aaa to Aa3 - Ato A- / A1 to A3  
 - BBBto BBB- / Baa1 to Baa3 - BBto BB- / Ba1 to Ba3 - Bto B-/B1 to B3 -  
 Below B- / Below B3 - Unrated exposures - Other Banks Other loans and advances  
 Non- Financial Corporations - Industrial & commercial private sector Other Financial  
 Corporations -Financial intermediaries & auxiliaries Other Financial Corporations - Securities  
 Firms Sovereigns and Central Banks Non Central Government Public Sector Entities (PSEs)  
 Multilateral Development Banks (MDBs) Group Bank - Parent, Branch, Subsidiary or Affiliate  
 Group Non-Bank Entities 33.16Specific Provisions 33.17Loans/Advances to  
 Directors/Controllers 33.18Restructured loans (current reporting period) 33.1 33.2 33.3 33.13  
 33.4 33.5 33.6 33.7 33.9 33.10 054. QPR-Asset Quality Item 34: INVESTMENTS IN DEBT  
 SECURITIES Amounts in US dollars to the nearest thousand, omitting \$000s Type of  
 SecurityFixed / Floating RatePayment IntervalOffering MethodSecuritisation TrancheSource  
 Price (1)(2.1)(2.2)(2.3)(2.4)(2.5)(3)(4)(5)(6)(7)(8)(9)(10)(11)(12.1)(12.2) Total ISIN / CUSIP  
 Code Issuer Issuer's Country Face Value Currency Next Repricing Date (dd/mm/yyyy) Book  
 Value Market Price per UnitSecurity Details (2) Maturity Date (dd/mm/yyyy) Coupon Rate  
 Last Acquisition Date (dd/mm/yyyy) 055. QPR-Debt Securities Yield RatingRating Agency  
 (12.3)(13)(14)(15.1)(15.2) Market Value Embedded Options Risk Ratings (15) 055.  
 QPR-Debt Securities Item 35: INVESTMENTS IN EQUITY SECURITIES Amounts in US  
 dollars to the nearest thousand, omitting \$000s Type of Equity Security Traded on Stock  
 Exchange RatingRating Agency (1)(2.1)(2.2)(3)(4)(5)(6)(7)(8)(9)(10)(11)(12)(13.1)(13.2) Total  
 Market Value Source Custodian Security Details (2) Risk Ratings (13) ISIN / CUSIP Code  
 Issuer Issuer's Country Currency Last Acquisition Date (dd/mm/yyyy) Book ValuePrice per  
 Share / Unit Number of Shares / Units 056. QPR-Equities Item 36. INVESTMENTS IN  
 MUTUAL FUNDS AND HEDGE FUNDS Amounts in US dollars to the nearest thousand,  
 omitting \$000s ISIN / CUSIP Code Name of the Fund Objectives Issuer's CountryCurrency  
 Last Acquisition Date (dd/mm/yyyy) Book Value Net Asset Value per Share Number of  
 Shares Market Value Source Custodian (1)(2)(3)(4)(5)(6)(7)(8)(9)(10)(11)(12) Total 057.  
 QPR-Funds Item 37. SUMMARY OF OTC AND EXCHANGE TRADED CONTRACTS  
 Amounts in US dollars to the nearest thousand, omitting \$000s ItemDescription (A) Interest  
 Rate Contracts (B) Foreign Exchange Contracts & Gold (C) Equity Contracts (D) Precious  
 Metal Contracts (E) Other Commodities Contracts (F) Credit Derivatives (G) 37.1 OTC -  
 Forwards 37.2 OTC - Swaps 37.3 OTC - Purchased Options 37.4 OTC - Written Options  
 37.5Total OTC Contracts - - - - - 37.6 Exchange Traded -  
 Futures-Long Positions 37.7 Exchange Traded- Futures-Short Positions 37.8 Exchange  
 Traded -Purchased Options 37.9 Exchange Traded - Written Options 37.10Total Exchange  
 Traded Contracts - - - - - Total (H) - - - -

- - - - - Item 38. SUMMARY OF OFF-BALANCE SHEET EXPOSURES Amounts in US dollars to the nearest thousand, omitting \$000s Notional or Book Value Item RETAIL EXPOSURES 38.1 Unconditionally cancellable at any time 38.2 Original maturity one year and under 38.3 Original maturity over one year 38.4 Sub-Total - Retail Exposures - Item NON- RETAIL EXPOSURES 38.5 Unconditionally cancellable at any time 38.6 Original maturity one year and under 38.7 Original maturity over one year 38.8 Sub-Total - Non- Retail Exposures - Item OTHER OFF-BALANCE SHEET EXPOSURES 38.9 Short-term self-liquidating trade-related contingencies 38.10 Transaction-related contingencies 38.11 Note Issuance Facilities and Revolving Underwriting Facilities 38.12 Direct credit substitutes - excluding credit derivatives 38.13 Asset sales with recourse 38.14 Forward asset purchases 38.15 Forward forward deposits 38.16 Partly paid shares and securities 38.17 Sub-Total - Other Off-Balance Sheet - 38.18 Total Off-Balance Sheet Exposures - ITEM 39. INTEREST RATE REPRICING AND MATURING Amounts in US dollars to the nearest thousand, omitting \$000s INTEREST RATE REPRICING 39.1 Sight - 8 days 8 days - 1 Month 1 - 3 Months 3 - 6 Months 6 - 12 Months 1 - 5 Years Over 5 Years Non-Interest Sensitive (Assets and Liabilities) (A) (B) (C) (D) (E) (F) (G) (H) 39.1.1 39.1.2 39.1.3 39.1.4 39.1.5 - - - - - - - - -  
 - 39.2 Sight - 8 Days 8 Days - 1 Month 1 - 3 Months 3 - 6 Months 6 - 12 Months 1 - 5 Years Over 5 Years Non-Interest Sensitive (Assets and Liabilities) 39.2.1 39.2.2 39.2.3 39.2.4 39.2.5 39.2.6 - - - - - - - - - 39.3 INTEREST RATE MATURING 39.4 Sight - 8 days 8 days - 1 Month 1 - 3 Months 3 - 6 Months 6 - 12 Months 1 - 5 Years Over 5 Years Non-Interest Sensitive (Assets and Liabilities) 39.4.1 39.4.2 39.4.3 39.4.4 39.4.5 - - - - - - - - - 39.5 Sight - 8 Days 8 Days - 1 Month 1 - 3 Months 3 - 6 Months 6 - 12 Months 1 - 5 Years Over 5 Years Non-Interest Sensitive (Assets and Liabilities) 39.5.1 39.5.2 39.5.3 39.5.4 39.5.5 39.5.6 - - - - - - - - - 39.6 Loans Investments Other assets Equity Total Off-balance sheet items Total LIABILITIES & EQUITY Deposits from banks Other deposits Repos, Term Debt and other Borrowings Other liabilities ASSETS Cash and deposits Total Deposits from banks Other deposits Repos, Term Debt and other Borrowings Other liabilities LIABILITIES & EQUITY Equity Total Off-balance sheet items ASSETS Cash and deposits Loans Investments Other assets Total (I) - - - - - - - - - Total - - - - - - - - - Total - - - - - - - - -