



## Key Statistics of Retained Portfolio

	Jun 2017	Jul 2017	Aug 2017
<b>Hong Kong Residential Mortgage Loans</b>			
Number of Loans	11,182	10,957*	10,972*
Outstanding Principal Balance (HK\$ million)	8,196	8,033*	8,157*
>90 Day Delinquency Ratio (%)	0.07%	0.07%*	0.07%*
Monthly Prepayment Rate (%)	1.23%	1.29%*	1.37%*
Loan-to-Value Ratio at Origination (%) <sup>#</sup>	75.6%	75.6%	75.6%
Estimated Current Loan-to-Value Ratio (%) <sup>#</sup>	23.2%	23.2%	22.8%
Debt-to-Income Ratio at Origination (%) <sup>#</sup>	35.4%	35.4%	35.3%
Remaining Contractual Term to Maturity (months) <sup>#</sup>	186	185	185
Seasoning (months) <sup>#</sup>	100	101	102
Contractual Life (months) <sup>#</sup>	286	285	286
<b>Hong Kong Non-Residential Mortgage and Non-Mortgage Assets</b>			
Number of Loans	350	342	339
Outstanding Principal Balance (HK\$ million)	396	386	381
<b>Overall Hong Kong Portfolio</b>			
Total Number of Loans	11,532	11,299*	11,311*
Total Outstanding Principal Balance (HK\$ million)	8,592	8,420*	8,537*

Notes:

<sup>#</sup> Weight average of first mortgage loans purchased from banks only

\* Provisional figures