



**CHINA CONSTRUCTION BANK (ASIA)  
CORPORATION LIMITED**

**Regulatory Disclosures**

**For the quarter ended  
31 March 2017**

**(Unaudited)**

**CHINA CONSTRUCTION BANK (ASIA) CORPORATION LIMITED**  
**Regulatory Disclosures**  
**As at 31 March 2017**  
**(Expressed in thousands of Hong Kong Dollars)**

**Key capital ratios**

The following disclosures are made in accordance with the Banking (Disclosure) Rules.

**Capital Adequacy Ratios**

The capital adequacy ratios as at 31 March 2017 were compiled in accordance with the Banking (Capital) Rules.

	<u>As at 31 March 2017</u>
Capital	
Common Equity Tier 1	46,562,316
Tier 1	46,562,316
Total	55,410,109
 Total risk-weighted assets (RWAs)	 323,610,872
 Capital Adequacy Ratios	
Common Equity Tier 1	14.39%
Tier 1	14.39%
Total	17.12%

**Leverage Ratio**

The leverage ratio as at 31 March 2017 were compiled in accordance with the Leverage Ratio Framework issued by the Hong Kong Monetary Authority.

	<u>As at 31 March 2017</u>
Capital and Total exposures	
Tier 1 capital	46,562,316
Total exposures	491,173,870
 Leverage Ratio	 9.48%

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**OV1: Overview of RWAs**

The following table provides an overview of the capital requirements in terms of detailed breakdown of RWAs for credit risk, market risk and operational risk. Minimum capital requirement means the amount of capital required to be held for that risk based on its risk-weighted amount multiplied by 8%.

		RWA		Minimum capital requirements
		As at 31 Mar 2017	As at 31 Dec 2016	As at 31 Mar 2017
1	Credit risk for non-securitization exposures	277,952,365	277,232,569	22,236,189
2	Of which STC approach	277,952,365	277,232,569	22,236,189
2a	Of which BSC approach	-	-	-
3	Of which IRB approach	-	-	-
4	Counterparty credit risk	4,964,566	7,049,506	397,165
5	Of which SA-CCR	-	-	-
5a	Of which CEM	3,743,416	5,230,606	299,473
6	Of which IMM(CCR) approach	-	-	-
7	Equity exposures in banking book under the market-based approach	-	-	-
8	CIS exposures – LTA	-	-	-
9	CIS exposures – MBA	-	-	-
10	CIS exposures – FBA	-	-	-
11	Settlement risk	-	-	-
12	Securitization exposures in banking book	-	-	-
13	Of which IRB(S) approach – ratings-based method	-	-	-
14	Of which IRB(S) approach – supervisory formula method	-	-	-
15	Of which STC(S) approach	-	-	-
16	Market risk	27,673,863	28,471,388	2,213,909
17	Of which STM approach	27,673,863	28,471,388	2,213,909
18	Of which IMM approach	-	-	-
19	Operational risk	11,719,050	11,156,025	937,524
20	Of which BIA approach	11,719,050	11,156,025	937,524
21	Of which STO approach	-	-	-
21a	Of which ASA approach	-	-	-
22	Of which AMA approach	N/A	N/A	N/A
23	Amounts below the thresholds for deduction (subject to 250% RW)	1,301,028	1,301,028	104,082
24	Capital floor adjustment	-	-	-
24a	Deduction to RWA	-	-	-
24b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	-	-	-
24c	Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital	-	-	-
25	Total	323,610,872	325,210,516	25,888,869

During the quarter ended 31 March 2017, total RWAs decreased by HK\$1,600 million was mainly due to decrease in RWA for counterparty credit risk of derivative contracts.