



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

Regulatory Disclosures

**For the quarter ended
30 September 2017**

(Unaudited)

CHINA CONSTRUCTION BANK (ASIA) CORPORATION LIMITED
Regulatory Disclosures
As at 30 September 2017
(Expressed in thousands of Hong Kong Dollars)

Key capital ratios

The following disclosures are prepared in a consolidated basis and made in accordance with the Banking (Disclosure) Rules.

Capital Adequacy Ratios

The capital adequacy ratios as at 30 September 2017 were compiled in accordance with the Banking (Capital) Rules.

	<u>As at 30 September 2017</u>
Capital	
Common Equity Tier 1	48,238,102
Tier 1	48,238,102
Total	57,294,984
Total risk-weighted assets (RWAs)	344,469,341
Capital Adequacy Ratios	
Common Equity Tier 1	14.00%
Tier 1	14.00%
Total	16.63%

Leverage Ratio

The leverage ratio as at 30 September 2017 were compiled in accordance with the Leverage Ratio Framework issued by the Hong Kong Monetary Authority.

	<u>As at 30 September 2017</u>
Capital and Total exposures	
Tier 1 capital	48,238,102
Total exposures	494,796,163
Leverage Ratio	9.75%

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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 30 September 2017	As at 30 June 2017	As at 30 September 2017
1	Credit risk for non-securitization exposures	297,043,140	288,593,002	23,763,451
2	Of which STC approach	297,043,140	288,593,002	23,763,451
2a	Of which BSC approach	-	-	-
3	Of which IRB approach	-	-	-
4	Counterparty credit risk	6,744,760	6,371,717	539,581
5	Of which SA-CCR	-	-	-
5a	Of which CEM	5,133,822	4,905,954	410,706
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	27,389,050	26,809,438	2,191,124
17	Of which STM approach	27,389,050	26,809,438	2,191,124
18	Of which IMM approach	-	-	-
19	Operational risk	11,991,363	11,897,750	959,309
20	Of which BIA approach	11,991,363	11,897,750	959,309
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	344,469,341	334,972,935	27,557,547

During the quarter ended 30 September 2017, total RWAs increased by HK\$9,496 million mainly due to increase in RWA for non-securitization credit exposures.