



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

Regulatory Disclosures

**For the quarter ended
31 March 2018**

(Unaudited)

CHINA CONSTRUCTION BANK (ASIA) CORPORATION LIMITED
Regulatory Disclosures
As at 31 March 2018
(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 31 March 2018 were compiled in accordance with the Banking (Capital) Rules.

	<u>As at 31 March 2018</u>
Capital	
Common Equity Tier 1	49,400,837
Tier 1	57,212,569
Total	66,806,574
 Total risk-weighted assets (RWAs)	 367,725,996
 Capital Adequacy Ratios	
Common Equity Tier 1	13.43%
Tier 1	15.56%
Total	18.17%

Leverage Ratio

The leverage ratio as at 31 March 2018 was compiled in accordance with the Banking (Capital) Rules.

	<u>As at 31 March 2018</u>
Capital and Total exposures	
Tier 1 capital	57,212,569
Total exposures	512,617,934
 Leverage Ratio	 11.16%

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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 March 2018	As at 31 December 2017	As at 31 March 2018
1	Credit risk for non-securitization exposures	320,958,763	321,556,802	25,676,701
2	Of which STC approach	320,958,763	321,556,802	25,676,701
2a	Of which BSC approach	-	-	-
3	Of which IRB approach	-	-	-
4	Counterparty credit risk	5,347,092	5,444,588	427,767
5	Of which SA-CCR	-	-	-
5a	Of which CEM	3,899,954	3,970,775	311,996
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	27,141,263	26,623,775	2,171,301
17	Of which STM approach	27,141,263	26,623,775	2,171,301
18	Of which IMM approach	-	-	-
19	Operational risk	12,977,850	12,513,538	1,038,228
20	Of which BIA approach	12,977,850	12,513,538	1,038,228
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	367,725,996	367,439,731	29,418,079

During the quarter ended 31 March 2018, total RWAs increased by HK\$286 million mainly due to increase in RWA for Market risk and Operational risk but partly offset by decrease in RWA for non-securitization credit exposures.