

China Construction Bank Corporation - Hong Kong Branch
Financial Information Disclosure Statement
For the 3 months ended 31 Mar 2019
Appendix: Liquidity Coverage Ratio Standard Disclosure Template

Number of data points used in calculating the average value of the Liquidity Coverage Ratio (LCR) and related components set out in this Template for the quarter ending on 31 Dec 2018 and 31 March 2019		Quarter ended 31 Mar 2019 (Number of data points: 60)		Quarter ended 31 Dec 2018 (Number of data points: 62)	
Basis of disclosure: Hong Kong office Currency: HK\$'000		UNWEIGHTED AMOUNT (Average Value)	WEIGHTED AMOUNT (Average Value)	UNWEIGHTED AMOUNT (Average Value)	WEIGHTED AMOUNT (Average Value)
A. HIGH QUALITY LIQUID ASSETS					
1	Total high quality liquid assets (HQLA)		101,458,408		110,495,227
B. CASH OUTFLOWS					
2	Retail deposits and small business funding, of which	-	-	-	-
3	Stable retail deposits and stable small business funding	-	-	-	-
4	Less stable retail deposits and less stable small business funding	-	-	-	-
4a	Retail term deposits and small business term funding	-	-	-	-
5	Unsecured wholesale funding (other than small business funding) and debt securities and prescribed instruments issued by the institution, of which:	89,726,709	63,228,083	100,885,197	67,320,363
6	Operational deposits	-	-	-	-
7	Unsecured wholesale funding (other than small business funding) not covered in Row 7	84,586,307	58,087,681	95,560,904	61,996,070
8	Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period	5,140,402	5,140,402	5,324,293	5,324,293
9	Secured funding transactions (including securities swap transactions)		-		134,045
10	Additional requirements, of which	27,041,818	5,855,836	27,295,085	5,901,910
11	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	402,792	402,792	430,041	430,041
12	Cash outflows arising from obligations under structured financing transactions and repayment of funding obtained from such transactions	-	-	-	-
13	Potential drawdown of undrawn committed facilities (including committed credit facilities and committed liquidity facilities)	26,639,026	5,453,044	26,865,044	5,471,869
14	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	1,567,710	1,567,710	2,341,668	2,341,668
15	Other contingent funding obligations (whether contractual or non-contractual)	104,518,570	3,177,137	106,560,400	3,014,166
16	TOTAL CASH OUTFLOWS		73,828,766		78,712,152
C. CASH INFLOWS					
17	Secured lending transactions (including securities swap transactions)	21,099	-	33,973	-
18	Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions	56,099,526	44,014,644	62,151,825	48,903,213
19	Other cash inflows	22,418,932	1,508,320	16,441,428	3,657,506
20	TOTAL CASH INFLOWS	78,539,557	45,522,964	78,627,226	52,560,719
D. LIQUIDITY COVERAGE RATIO					
		ADJUSTED VALUE		ADJUSTED VALUE	
21	TOTAL HQLA		101,458,408		110,495,227
22	TOTAL NET CASH OUTFLOWS		28,305,802		26,738,355
23	LCR (%)		433.99%		477.77%

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For the 3 months ended 31 March 2019
Net Stable Funding Ratio

Basis of disclosure: Hong Kong office Currency: HK\$'000	Quarter ended 31 Mar 2019	Quarter ended 31 Dec 2018
Total available stable funding	189,885,534	200,133,309
Total required stable funding	156,548,483	165,401,391
NSFR (%)	121.30	121.00