

**CHINA CONSTRUCTION BANK CORPORATION
LIMITED**

Hong Kong Branch

Regulatory Disclosures

For the quarter ended

31 March 2020

(Unaudited)

China Construction Bank Corporation - Hong Kong Branch
Financial Information Disclosure Statement
For the 3 months ended 31 March 2020
Liquidity Coverage Ratio Standard Disclosure Template

In HK\$ thousands		Quarter ended 31 Mar 2020 (62 data points)		Quarter ended 31 Dec 2019 (62 data points)	
		(a)	(b)	(a)	(b)
Basis of disclosure: Hong Kong office		Unweighted value (average)	Weighted value (average)	Unweighted value (average)	Weighted value (average)
A. HQLA					
1	Total HQLA		37,830,075		38,838,487
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 AI, of which:	79,655,507	51,063,867	75,306,948	49,115,470
6	Operational deposits	-	-	-	-
7	Unsecured wholesale funding (other than small business funding) not covered in row 6	76,351,728	47,760,088	73,535,422	47,343,944
8	Debt securities and prescribed instruments issued by the AI and redeemable within the LCR period	3,303,779	3,303,779	1,771,526	1,771,526
9	Secured funding transactions (including securities swap transactions)		-		-
10	Additional requirements, of which:	24,449,379	5,723,582	26,658,572	5,647,825
11	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	482,617	482,617	241,378	241,378
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)	23,966,762	5,240,965	26,417,194	5,406,447
14	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	2,340,473	2,340,473	1,668,116	1,668,116
15	Other contingent funding obligations (whether contractual or non-contractual)	88,964,633	3,328,771	89,316,299	3,417,764
16	Total Cash Outflows		62,456,693		59,849,175
C. CASH INFLOWS					
17	Secured lending transactions (including securities swap transactions)	193,109	-	39,245	-
18	Secured and unsecured loans (other than secured lending transactions covered in row 17) and operational deposits placed at other financial institutions	63,645,518	48,366,276	52,542,899	39,165,313
19	Other cash inflows	18,140,581	845,773	18,434,440	3,577,559
20	Total Cash Inflows	81,979,208	49,212,049	71,016,583	42,742,872
D. LIQUIDITY COVERAGE RATIO (ADJUSTED VALUE)					
21	Total HQLA		37,830,075		38,838,487
22	Total Net Cash Outflows		16,496,958		17,600,645
23	LCR (%)		233.31%		234.47%

Average Liquidity Coverage Ratio (LCR) is disclosed in accordance with Section 103A of the Banking (Disclosure) Rules. The average LCR for each quarter is based on the arithmetic mean of its LCR as at the end of each working day in the quarter as required by the Hong Kong Monetary Authority for its regulatory purposes.

China Construction Bank Corporation - Hong Kong Branch
Financial Information Disclosure Statement
For the 3 months ended 31 March 2020
Net Stable Funding Ratio

Basis of disclosure: Hong Kong office Currency: HK\$'000	Quarter ended 31 March 2020	Quarter ended 31 December 2019
Total available stable funding	156,465,444	153,975,040
Total required stable funding	130,380,609	131,134,199
NSFR (%)	120.01	117.42

Net Stable Funding Ratio (NSFR) is disclosed in accordance with Section 103AB of the Banking (Disclosure) Rules and reported in the Return of Stable Funding Position submitted to HKMA.

Net stable funding ratio means the ratio of the amount of the Branch's available stable funding ("ASF") to the amount of the Branch's required stable funding ("RSF").

ASF is the sum of weighted amounts of the Branch's capital and on-balance sheet liabilities. RSF is the sum of weighted amounts of the Branch's on-balance sheet assets and off-balance sheet obligations.

In compliance with the Banking (Disclosure) Rules, the disclosure statement has been disclosed.