

China Construction Bank Corporation - Hong Kong Branch
Financial Information Disclosure Statement
For the 9 months ended 30 Sep 2018
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 30 June 2017, 31 March 2018, 30 June 2018 and 30 Sep 2018		Quarter ended 30 Sep 2018 (Number of data points: 63)		Quarter ended 30 June 2018 (Number of data points: 60)	
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)		125,474,162		135,810,599
B. CASH OUTFLOWS					
2	Retail deposits and small business funding, of which	-	-	-	-
3	<i>Stable retail deposits and stable small business funding</i>	-	-	-	-
4	<i>Less stable retail deposits and less stable small business funding</i>	-	-	-	-
4a	<i>Retail term deposits and small business term funding</i>	-	-	-	-
5	Unsecured wholesale funding (other than small business funding) and debt securities and prescribed instruments issued by the institution, of which:	123,848,127	87,408,485	122,024,055	77,178,861
6	<i>Operational deposits</i>	-	-	-	-
7	<i>Unsecured wholesale funding (other than small business funding) not covered in Row 7</i>	113,639,871	77,200,229	110,594,652	65,749,458
8	<i>Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period</i>	10,208,256	10,208,256	11,429,403	11,429,403
9	Secured funding transactions (including securities swap transactions)		-		-
10	Additional requirements, of which	31,017,350	6,310,570	35,688,934	6,793,355
11	<i>Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements</i>	462,655	462,655	727,526	727,526
12	<i>Cash outflows arising from obligations under structured financing transactions and repayment of funding obtained from such transactions</i>	-	-	-	-
13	<i>Potential drawdown of undrawn committed facilities (including committed credit facilities and committed liquidity facilities)</i>	30,554,695	5,847,915	34,961,408	6,065,829
14	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	1,319,173	1,319,173	1,668,731	1,668,731
15	Other contingent funding obligations (whether contractual or non-contractual)	104,305,833	2,905,255	116,166,129	3,016,546
16	TOTAL CASH OUTFLOWS		97,943,483		88,657,493
C. CASH INFLOWS					
17	Secured lending transactions (including securities swap transactions)	-	-	-	-
18	Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions	73,643,109	58,259,240	50,265,284	40,243,772
19	Other cash inflows	12,100,182	2,560,042	14,627,703	4,698,696
20	TOTAL CASH INFLOWS	85,743,291	60,819,282	64,892,987	44,942,468
D. LIQUIDITY COVERAGE RATIO		ADJUSTED VALUE		ADJUSTED VALUE	
21	TOTAL HQLA		125,474,162		135,810,599
22	TOTAL NET CASH OUTFLOWS		37,131,970		43,715,025
23	LCR (%)		355.84%		316.48%

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Net Stable Funding Ratio

Basis of disclosure: Hong Kong office Currency: HK\$'000	Quarter ended 30 Sep 2018	Quarter ended 30 June 2018
Total available stable funding	213,940,130	221,650,817
Total required stable funding	180,668,912	188,205,727
NSFR (%)	118.42	117.77