

**CHINA CONSTRUCTION BANK CORPORATION
LIMITED**

Hong Kong Branch

Regulatory Disclosures

For the quarter ended

30 September 2019

(Unaudited)

China Construction Bank Corporation - Hong Kong Branch
Financial Information Disclosure Statement
For the 3 months ended 30 September 2019
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 Jun 2019 and 30 Sep 2019.		Quarter ended 30 Sep 2019 (Number of data points: 65)		Quarter ended 30 Jun 2019 (Number of data points: 59)	
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)		55,386,543		69,412,167
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:	87,187,121	56,008,138	90,739,179	61,337,195
6	Operational deposits	-	-	-	-
7	Unsecured wholesale funding (other than small business funding) not covered in Row 7	83,082,221	51,903,238	88,930,806	59,528,822
8	Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period	4,104,900	4,104,900	1,808,373	1,808,373
9	Secured funding transactions (including securities swap transactions)		-		-
10	Additional requirements, of which	28,688,183	6,010,905	27,059,505	5,773,105
11	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	304,986	304,986	308,848	308,848
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)	28,383,197	5,705,919	26,750,657	5,464,257
14	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	5,628,779	5,628,779	4,100,480	4,100,480
15	Other contingent funding obligations (whether contractual or non-contractual)	85,397,207	2,973,045	92,491,063	3,175,448
16	TOTAL CASH OUTFLOWS		70,620,867		74,386,228
C. CASH INFLOWS					
17	Secured lending transactions (including securities swap transactions)	1,321,836	-	935,958	-
18	Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions	79,933,006	62,996,415	68,222,124	51,916,505
19	Other cash inflows	19,649,718	3,997,735	22,088,435	4,663,948
20	TOTAL CASH INFLOWS	100,904,560	66,994,150	91,246,517	56,580,453
D. LIQUIDITY COVERAGE RATIO			ADJUSTED VALUE		ADJUSTED VALUE
21	TOTAL HQLA		55,386,543		69,412,167
22	TOTAL NET CASH OUTFLOWS		18,081,813		18,596,557
23	LCR (%)		319.73%		335.77%

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Financial Information Disclosure Statement
For the 3 months ended 30 September 2019
Net Stable Funding Ratio

Basis of disclosure: Hong Kong office Currency: HK\$'000	Quarter ended 30 September 2019	Quarter ended 30 June 2019
Total available stable funding	161,152,452	171,620,498
Total required stable funding	133,220,487	146,643,591
NSFR (%)	120.97	117.03