KDB Asia Limited

Disclosure on overview of RWA

		(a)	(b)	(c)
		RWA		Minimum capital requirements
		31-Mar-17	**31-Dec-16**	**31-Mar-17**
		USD	USD	USD
1	Credit risk for non-securitization exposures	878,762,835	818,789,456	70,301,027
2	Of which STC approach	-	-	-
2a	Of which BSC approach	878,762,835	818,789,456	70,301,027
3	Of which IRB approach	-	-	-
4	Counterparty credit risk	4,001,406	3,816,452	320,112
5	Of which SA-CCR	-	-	-
5a	Of which CEM	4,001,406	3,816,452	320,112
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	33,807,692	24,591,410	2,704,615
17	Of which STM approach	33,807,692	24,591,410	2,704,615
18	Of which IMM approach	-	-	-
19	Operational risk	46,818,974	45,599,359	3,745,518
20	Of which BIA approach	46,818,974	45,599,359	3,745,518
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)	-	-	-
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**	**963,390,907**	**892,796,677**	**77,071,272**

N/A: Not Applicable in the case of Hong Kong