

**KDB Asia Limited**  
**產銀亞洲金融有限公司**

**Quarterly Regulatory Disclosure**  
**Statements (Unaudited)**  
**季度監管披露 (未經審核)**

**31 March 2018**  
**二零一八年三月三十一日**

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**KDB Asia Limited**  
**Disclosure on overview of RWA**

		(a)	(b)	(c)
		RWA		Minimum capital requirements
		31-Mar-18	31-Dec-17	31-Mar-18
		USD	USD	USD
1	Credit risk for non-securitization exposures	967,431,776	919,386,442	77,394,542
2	Of which STC approach	-	-	-
2a	Of which BSC approach	967,431,776	919,386,442	77,394,542
3	Of which IRB approach	-	-	-
4	Counterparty credit risk	7,209,096	5,320,229	576,728
5	Of which SA-CCR	-	-	-
5a	Of which CEM	7,209,096	5,320,229	576,728
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	16,110,641	26,897,436	1,288,851
17	Of which STM approach	16,110,641	26,897,436	1,288,851
18	Of which IMM approach	-	-	-
19	Operational risk	53,657,051	50,256,410	4,292,564
20	Of which BIA approach	53,657,051	50,256,410	4,292,564
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	-	-	-
<b>25</b>	<b>Total</b>	<b>1,044,408,564</b>	<b>1,001,860,517</b>	<b>83,552,685</b>

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

## KDB Asia Limited

### Disclosure on key capital ratios

	<b>31-Mar-18</b>	
	USD	
Common Equity Tier 1 Capital	288,015,682	(A)
Additional Tier 1 Capital	-	(B)
Tier 1 Capital	<u>288,015,682</u>	(C) = (A) + (B)
Tier 2 Capital	<u>4,782,136</u>	(D)
<b>Total Capital</b>	<b><u>292,797,818</u></b>	(E) = (C) + (D)
<b>Total risk weighted assets</b>	<b>1,044,408,565</b>	(F)
<b>Exposure Measure for the calculation of the Leverage Ratio</b>	<b>1,401,333,883</b>	(G)
(i) CET 1 Capital Ratio	27.58%	(A) ÷ (F) x 100%
(ii) Tier 1 Capital Ratio	27.58%	(C) ÷ (F) x 100%
(iii) Total Capital Ratio	28.03%	(E) ÷ (F) x 100%
(iv) Leverage Ratio	20.55%	(C) ÷ (G) x 100%

產銀亞洲金融有限公司  
風險加權數額概覽披露

		(a)	(b)	(c)
		風險加權數額		最低資本規定
		二零一八年 三月三十一日	二零一七年 十二月三十一日	二零一八年 三月三十一日
		美元	美元	美元
1	非證券化類別風險承擔的信用風險	967,431,776	919,386,442	77,394,542
2	其中STC計算法	-	-	-
2a	其中BSC計算法	967,431,776	919,386,442	77,394,542
3	其中IRB計算法	-	-	-
4	對手方信用風險	7,209,096	5,320,229	576,728
5	其中SA-CCR計算法	-	-	-
5a	其中現行風險承擔方法	7,209,096	5,320,229	576,728
6	其中IMM(CCR)計算法	-	-	-
7	使用市場基準計算法的銀行帳內股權風險承擔	-	-	-
8	集體投資計劃風險承擔 - LTA	-	-	-
9	集體投資計劃風險承擔 - MBA	-	-	-
10	集體投資計劃風險承擔 - FBA	-	-	-
11	交收風險	-	-	-
12	銀行帳內的證券化類別風險承擔	-	-	-
13	其中IRB(S)計算法 - 評級基準方法	-	-	-
14	其中IRB(S)計算法 - 監管公式方法	-	-	-
15	其中STC(S)計算法	-	-	-
16	市場風險	16,110,641	26,897,436	1,288,851
17	其中STM計算法	16,110,641	26,897,436	1,288,851
18	其中IMM計算法	-	-	-
19	業務操作風險	53,657,051	50,256,410	4,292,564
20	其中BIA計算法	53,657,051	50,256,410	4,292,564
21	其中STO計算法	-	-	-
21a	其中ASA計算法	-	-	-
22	其中AMA計算法	N/A	N/A	N/A
23	低於扣減門檻的數額 (須計算250%風險權重)	-	-	-
24	資本下限調整	-	-	-
24a	風險加權數額扣減	-	-	-
24b	其中不包括在二級資本內的一般銀行業務風險監管儲備及集體準備金的部分	-	-	-
24c	其中不包括在二級資本內的土地及建築物因價值重估而產生的累積公平價值收益的部分	-	-	-
25	<b>總計</b>	<b>1,044,408,564</b>	<b>1,001,860,517</b>	<b>83,552,685</b>

N/A: 不適用於香港情況

產銀亞洲金融有限公司  
重要資本比率披露

二零一八年  
三月三十一日  
美元

CET1資本	288,015,682	(A)
AT1資本	-	(B)
一級資本	288,015,682	(C) = (A) + (B)
二級資本	4,782,136	(D)
<b>總資本</b>	<b>292,797,818</b>	<b>(E) = (C) + (D)</b>
<b>風險加權總資產</b>	<b>1,044,408,565</b>	<b>(F)</b>
<b>用以計算槓桿比率的風險承擔總額</b>	<b>1,401,333,883</b>	<b>(G)</b>
(i) CET1 資本比率	27.58%	(A) ÷ (F) x 100%
(ii) 一級資本比率	27.58%	(C) ÷ (F) x 100%
(iii) 總資本比率	28.03%	(E) ÷ (F) x 100%
(iv) 槓桿比率	20.55%	(C) ÷ (G) x 100%