

HABIB BANK ZURICH (HONG KONG) LIMITED

恒比銀行蘇黎世(香港)有限公司

QUARTERLY DISCLOSURE STATEMENT

季度披露聲明書

31 March 2018

二零一八年三月三十一日

[Pursuant to Section 16C of the Banking (Disclosure) Rules issued by Hong Kong Monetary Authority]

【 根據香港金融管理局發出《銀行業（披露）規則》 16C 】

HABIB BANK ZURICH (HONG KONG) LIMITED
OVERVIEW OF RISK WEIGHTED AMOUNT
AS AT 31 MARCH 2018

		<i>(Amounts in HK\$ '000)</i>		
		(a)	(b)	(c)
		RWA		Minimum capital requirements
		31-Mar-2018	31-Dec-2017	31-Mar-2018
1	Credit risk for non-securitization exposures	1,469,258	1,457,522	117,541
2	Of which STC approach			
2a	Of which BSC approach	1,469,258	1,457,522	117,541
3	Of which IRB approach			
4	Counterparty credit risk	178	-	14
5	Of which SA-CCR			
5a	Of which CEM	178	-	14
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			
17	Of which STM approach			
18	Of which IMM approach			
19	Operational risk	181,400	180,725	14,512
20	Of which BIA approach	181,400	180,725	14,512
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	21,167	16,307	1,694
24b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	14,983	10,123	1,199
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	6,184	6,184	495
25	Total	1,629,669	1,621,940	130,373

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

Note: There were no material changes to RWA during the quarterly reporting period. Any changes were due to normal business activities.

恒比銀行蘇黎世(香港)有限公司
於2018年3月31日的銀行業披露報表
風險加權數額概覽

		(以港幣千元位列示)		
		(a)	(b)	(c)
		風險加權數額		最低資本規定
		31-Mar-2018	31-Dec-2017	31-Mar-2018
1	非證券化類別風險承擔的信用風險	1,469,258	1,457,522	117,541
2	其中STC計算法			
2a	其中BSC計算法	1,469,258	1,457,522	117,541
3	其中IRB計算法			
4	對手方信用風險	178	-	14
5	其中 SA-CCR計算法			
5a	其中現行風險承擔方法	178	-	14
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			
17	其中STM計算法			
18	其中IMM計算法			
19	業務操作風險	181,400	180,725	14,512
20	其中BIA計算法	181,400	180,725	14,512
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	21,167	16,307	1,694
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	14,983	10,123	1,199
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	6,184	6,184	495
25	總計	1,629,669	1,621,940	130,373

N/A：不適用於香港情況

附註：風險加權數額於此季度報告期內沒有重大變化。所有變化都是基於正常業務。