

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

30 September 2017

二零一七年九月三十日

[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 30 SEPTEMBER 2017

| | | <i>(Amounts in HK\$ '000)</i> | | |
|-----|--|-------------------------------|-------------|------------------------------|
| | | (a) | (b) | (c) |
| | | RWA | | Minimum capital requirements |
| | | 30-Sep-2017 | 30-Jun-2017 | 30-Sep-2017 |
| 1 | Credit risk for non-securitization exposures | 1,469,132 | 1,502,710 | 117,531 |
| 2 | Of which STC approach | | | |
| 2a | Of which BSC approach | 1,469,132 | 1,502,710 | 117,531 |
| 3 | Of which IRB approach | | | |
| 4 | Counterparty credit risk | - | 274 | - |
| 5 | Of which SA-CCR | | | |
| 5a | Of which CEM | - | 274 | - |
| 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 | 181,638 | 185,600 | 14,531 |
| 20 | Of which BIA approach | 181,638 | 185,600 | 14,531 |
| 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 | 14,179 | 14,043 | 1,135 |
| 24b | Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital | 7,995 | 7,859 | 640 |
| 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 | 1,636,591 | 1,674,541 | 130,927 |

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2017年9月30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 |
| | | 30-Sep-2017 | 30-Jun-2017 | 30-Sep-2017 |
| 1 | 非證券化類別風險承擔的信用風險 | 1,469,132 | 1,502,710 | 117,531 |
| 2 | 其中STC計算法 | | | |
| 2a | 其中BSC計算法 | 1,469,132 | 1,502,710 | 117,531 |
| 3 | 其中IRB計算法 | | | |
| 4 | 對手方信用風險 | - | 274 | - |
| 5 | 其中SA-CCR計算法 | | | |
| 5a | 其中現行風險承擔方法 | - | 274 | - |
| 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 | 181,638 | 185,600 | 14,531 |
| 20 | 其中BIA計算法 | 181,638 | 185,600 | 14,531 |
| 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 | 14,179 | 14,043 | 1,135 |
| 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 | 7,995 | 7,859 | 640 |
| 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 | 1,636,591 | 1,674,541 | 130,927 |

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。