

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 2017

二零一七年三月三十一日

[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 2017

		<i>(Amounts in HK\$ '000)</i>		
		(a)	(b)	(c)
		Risk Weighted Amount		Minimum capital requirements
		31-Mar-2017	31-Dec-2016	31-Mar-2017
1	Credit risk for non-securitization exposures	1,393,618	1,346,355	111,489
2	Of which STC approach			
2a	Of which BSC approach	1,393,618	1,346,355	111,489
3	Of which IRB approach			
4	Counterparty credit risk			
5	Of which SA-CCR			
5a	Of which CEM			
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	190,425	194,088	15,234
20	Of which BIA approach	190,425	194,088	15,234
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	16,490	16,052	1,319
24b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	10,306	9,868	824
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	1,567,553	1,524,391	125,404

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

恒比銀行蘇黎世(香港)有限公司
於二零一七年三月三十一日的風險加權數額概覽

		港幣千元		
		(a)	(b)	(c)
		風險加權數額		最少資本要求
		2017年3月31日	2016年12月31日	2017年3月31日
1	非證券化類別風險承擔的信用風險	1,393,618	1,346,355	111,489
2	其中STC計算法			
2a	其中BSC計算法	1,393,618	1,346,355	111,489
3	其中IRB計算法			
4	對手方信用風險			
5	其中 SA-CCR計算法			
5a	其中現行風險承擔方法			
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	190,425	194,088	15,234
20	其中BIA計算法	190,425	194,088	15,234
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	16,490	16,052	1,319
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	10,306	9,868	824
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	1,567,553	1,524,391	125,404

N/A : 不適用於香港情況