

## Fubon Bank (Hong Kong) Limited

Quarterly financial disclosures As at 31 March 2017

## 子富邦銀行

## Key capital ratios

	As at 31-Mar-17 %
Total capital ratio	16.87%
Tier 1 capital ratio	12.85%
Common Equity Tier 1 ("CET1") capital ratio	12.85%
Leverage ratio	7.67%
	HK\$'000
Tier 1 capital	7,384,245
CET1 capital	7,384,245
Total capital	9,694,684
Total risk-weighted amount	57,480,717
Exposure measure	96,303,294

The calculation of the above ratios is illustrated as follows:

Total capital ratio =	Total capital Total risk-weighted amount
Tier 1 capital ratio =	Tier 1 capital Total risk-weighted amount
CET1 capital ratio =	CET1 capital Total risk-weighted amount
Leverage ratio =	Tier 1 capital Exposure measure



**Overview of risk-weighted amount** 

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					Minimum capital
1 exposures 52,203,569 51,563,630 4,176,2   2 Of which STC approach 52,203,569 51,563,630 4,176,2   2a Of which IRB approach - - -   3 Of which IRB approach - - -   4 Counterparty credit risk 1,222,377 1,270,180 97,7   5 Of which ACCR - - -   7 Equity exposures in banking book under the market-based approach - - -   7 Equity exposures in banking book under the market-based approach - - -   7 Equity exposures in banking book under the market-based approach - - -   11 Setuement risk 259,163 260,275 20,7   12 book - - - -   13 Of which IRB(S) approach - ratings based method - - - -   14 Of which STM approach - - - - - - - <td></td> <td></td> <td>31 March 2017</td> <td>31 December 2016</td> <td>As at 31 March 2017</td>			31 March 2017	31 December 2016	As at 31 March 2017
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24bOf which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	24	Capital floor adjustment	-	-	-
24bOf which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 CapitalOf which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital1,257,8541,263,646100,6	24a	Deduction to RWA	1,257,854	1,263,646	100,628
Of which portion of cumulative fair value gains arising from the 24c revaluation of land and buildings 1,257,854 1,263,646 100,6 which is not included in Tier 2 Capital	24b	reserve for general banking risks and collective provisions which is	_	-	
25 Total 57,480,717 56,762,666 4,598,4	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	1,257,854	1,263,646	100,628
	25	Total	57,480,717	56,762,666	4,598,458