

Fubon Bank (Hong Kong) Limited

Quarterly financial disclosures As at 30 September 2023



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Template KM1: Key prudential ratios

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			175,9027%	177,1067%	172,3845%	168.6760%	168.2540%



Template OV1: Overview of RWA

		(a)	(b)	(C)	
		RWA		Minimum capital requirements	
		As at 30 September 2023 HK\$'000	As at 30 June 2023 HK\$'000	As at 30 September 2023 HK\$'000	
1	Credit risk for non-securitization exposures	76,322,582	77,323,243	6,105,806	
2	Of which STC approach	76,322,582	77,323,243	6,105,806	
2a	Of which BSC approach	-	-	-	
3	Of which foundation IRB approach	-	-	-	
4	Of which supervisory slotting criteria approach	-	-	-	
5	Of which advanced IRB approach	-	-	-	
6	Counterparty default risk and default fund contributions	399,986	430,083	31,999	
7	Of which SA-CCR approach	189,236	133,259	15,139	
7a	Of which CEM	-	-	-	
8	Of which IMM(CCR) approach	-	-	-	
9	Of which others	210,750	296,824	16,860	
10	CVA risk	554,738	491,488	44,379	
11	Equity positions in banking book under the simple risk-weight method and internal models method	-	-	-	
12	Collective investment scheme ("CIS") exposures – LTA	-	-	-	
13	CIS exposures – MBA	-	-	-	
14	CIS exposures – FBA	965,088	704,788	77,207	
14a	CIS exposures – combination of approaches	-	-	-	
15	Settlement risk	-	-	-	
16	Securitization exposures in banking book	140,261	137,945	11,221	
17	Of which SEC-IRBA	-	-	-	
18	Of which SEC-ERBA (including IAA)	140,261	137,945	11,221	
19	Of which SEC-SA	-	-	-	
19a	Of which SEC-FBA	-	-	-	
20	Market risk	49,050	46,800	3,924	
21	Of which STM approach	49,050	46,800	3,924	
22	Of which IMM approach	-	-	-	
23	Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk framework takes effect)*	Not applicable	Not applicable	Not applicable	
24	Operational risk	3,614,725	3,414,150	289,178	
24a	Sovereign concentration risk	-	-, , , -	-	
25	Amounts below the thresholds for deduction (subject to 250% RW)	140,700	179,118	11,256	
26	Capital floor adjustment	-	-	-	
26a	Deduction to RWA	1,088,216	1,095,497	87,057	
26b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	-	-	-	
26c	Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital	1,088,216	1,095,497	87,057	
27	Total	81,098,914	81,632,118	6,487,913	

Items marked with an asterisk (*) will be applicable only after their respective policy frameworks take effect. Until then, "Not applicable" should be reported in the rows.



Template LR2: Leverage ratio

	Date LNZ. Leverage fatto	(a)	(b)			
		As at	As at			
		30 September 2023	30 June 2023			
		HK\$	000			
On-b	On-balance sheet exposures					
1	On-balance sheet exposures (excluding those arising from derivative contracts and SFTs, but including collateral)	132,346,374	131,603,873			
2	Less: Asset amounts deducted in determining Tier 1 capital	(2,149,195)	(2,116,486)			
	Total on-balance sheet exposures (excluding derivative contracts and SFTs)	130,197,179	129,487,387			
Ехро	sures arising from derivative contracts	· · · · · · · · · · · · · · · · · · ·				
4	Replacement cost associated with all derivative contracts (where applicable net of eligible cash variation margin and/or with bilateral netting)	103,481	40,163			
5	Add-on amounts for PFE associated with all derivative contracts	326,793	289,885			
6	Gross-up for collateral provided in respect of derivative contracts where deducted from the balance sheet assets pursuant to the applicable accounting framework	-	-			
7	Less: Deductions of receivables assets for cash variation margin provided under derivative contracts	(24,588)	(3,526)			
8	Less: Exempted CCP leg of client-cleared trade exposures	-	-			
9	Adjusted effective notional amount of written credit-related derivative contracts					
10	Less: Adjusted effective notional offsets and add-on deductions for written credit-related derivative contracts	-	-			
11	Total exposures arising from derivative contracts	405,686	326,522			
Ехро	sures arising from SFTs					
	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	98,490	200,303			
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets	-	-			
14	CCR exposure for SFT assets	265,376	286,552			
15	Agent transaction exposures	-	-			
16	Total exposures arising from SFTs	363,866	486,855			
Othe	r off-balance sheet exposures					
17	Off-balance sheet exposure at gross notional amount	32,226,960	32,012,267			
18	Less: Adjustments for conversion to credit equivalent amounts	(27,314,383)	(27,542,243)			
19	Off-balance sheet items	4,912,577	4,470,024			
Capit	al and total exposures					
20	Tier 1 capital	13,593,405	13,504,392			
	Total exposures before adustments for specific and collective provisions	135,879,308	134,770,788			
20b	Adjustments for specific and collective provisions	(727,068)	(575,579)			
	Total exposures after adjustments for specific and collective provisions	135,152,240	134,195,209			
Leve	rage ratio					
22	Leverage ratio	10.0578%	10.0632%			