

CHINA CONSTRUCTION BANK CORPORATION

Hong Kong Branch

Regulatory Disclosures

For the quarter ended

30 September 2021

(Unaudited)

China Construction Bank Corporation - Hong Kong Branch
Financial Information Disclosure Statement
For the 3 months ended 30 September 2021
Liquidity Coverage Ratio Standard Disclosure Template

In HK\$ thousands		Quarter ended 30 Sep 2021 (64 data points)		Quarter ended 30 Jun 2021 (60 data points)	
		(a)	(b)	(a)	(b)
Basis of disclosure: Hong Kong office		Unweighted value (average)	Weighted value (average)	Unweighted value (average)	Weighted value (average)
A. HQLA					
1	Total HQLA		47,295,755		47,887,120
B. CASH OUTFLOWS					
2	Retail deposits and small business funding, of which:	-	-	-	-
3	Stable retail deposits and stable small business funding	-	-	-	-
4	Less stable retail deposits and less stable small business funding	-	-	-	-
4a	Retail term deposits and small business term funding	-	-	-	-
5	Unsecured wholesale funding (other than small business funding), and debt securities and prescribed instruments issued by the AI, of which:	64,926,125	46,578,063	76,974,259	51,639,550
6	Operational deposits	-	-	-	-
7	Unsecured wholesale funding (other than small business funding) not covered in row 6	59,415,163	41,067,101	73,112,676	47,777,967
8	Debt securities and prescribed instruments issued by the AI and redeemable within the LCR period	5,510,962	5,510,962	3,861,583	3,861,583
9	Secured funding transactions (including securities swap transactions)		-		144,242
10	Additional requirements, of which:	22,886,910	6,255,555	24,372,840	6,253,433
11	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	461,114	461,114	624,194	624,194
12	Cash outflows arising from obligations under structured financing transactions and repayment of funding obtained from such transactions	-	-	-	-
13	Potential drawdown of undrawn committed facilities (including committed credit facilities and committed liquidity facilities)	22,425,796	5,794,441	23,748,646	5,629,239
14	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	1,293,903	1,293,903	657,578	657,578
15	Other contingent funding obligations (whether contractual or non-contractual)	64,161,521	2,652,356	68,763,376	2,660,456
16	Total Cash Outflows		56,779,877		61,355,259
C. CASH INFLOWS					
17	Secured lending transactions (including securities swap transactions)	1,493,649	-	-	-
18	Secured and unsecured loans (other than secured lending transactions covered in row 17) and operational deposits placed at other financial institutions	39,213,289	25,910,015	45,758,290	28,237,092
19	Other cash inflows	16,526,280	1,918,759	19,310,660	1,503,645
20	Total Cash Inflows	57,233,218	27,828,774	65,068,950	29,740,737
D. LIQUIDITY COVERAGE RATIO (ADJUSTED VALUE)					
21	Total HQLA		47,295,755		47,887,120
22	Total Net Cash Outflows		28,951,103		31,614,522
23	LCR (%)		166.25%		154.82%

Average Liquidity Coverage Ratio (LCR) is disclosed in accordance with Section 103A of the Banking (Disclosure) Rules. The average LCR for each quarter is based on the arithmetic mean of its LCR as at the end of each working day in the quarter as required by the Hong Kong Monetary Authority for its regulatory purposes.

China Construction Bank Corporation - Hong Kong Branch
Financial Information Disclosure Statement
For the 3 months ended 30 September 2021
Net Stable Funding Ratio

Basis of disclosure: Hong Kong office Currency: HK\$'000	Quarter ended 30 Sep 2021	Quarter ended 30 Jun 2021
Total available stable funding	99,006,352	107,017,544
Total required stable funding	81,025,557	89,947,419
NSFR (%)	122.19	118.98

Net Stable Funding Ratio (NSFR) is disclosed in accordance with Section 103AB of the Banking (Disclosure) Rules and reported in the Return of Stable Funding Position submitted to HKMA.

Net stable funding ratio means the ratio of the amount of the Branch's available stable funding ("ASF") to the amount of the Branch's required stable funding ("RSF").

ASF is the sum of weighted amounts of the Branch's on-balance sheet liabilities. RSF is the sum of weighted amounts of the Branch's on-balance sheet assets and off-balance sheet obligations.

In compliance with the Banking (Disclosure) Rules, the disclosure statement has been disclosed.