

CHINA CONSTRUCTION BANK CORPORATION

Hong Kong Branch

Regulatory Disclosures

For the quarter ended

31 March 2021

(Unaudited)

China Construction Bank Corporation - Hong Kong Branch
Financial Information Disclosure Statement
For the 3 months ended 31 March 2021
Liquidity Coverage Ratio Standard Disclosure Template

In HK\$ thousands		Quarter ended 31 Mar 2021 (61 data points)		Quarter ended 31 Dec 2020 (61 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		49,952,927		49,800,107
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:	64,262,797	47,722,439	67,161,853	47,984,721
6	Operational deposits	-	-	-	-
7	Unsecured wholesale funding (other than small business funding) not covered in row 6	61,541,826	45,001,468	61,198,242	42,021,110
8	Debt securities and prescribed instruments issued by the AI and redeemable within the LCR period	2,720,971	2,720,971	5,963,611	5,963,611
9	Secured funding transactions (including securities swap transactions)		-		-
10	Additional requirements, of which:	27,714,465	6,853,567	30,041,018	7,601,075
11	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	1,167,653	1,167,653	1,403,260	1,403,260
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)	26,546,812	5,685,914	28,637,758	6,197,815
14	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	1,686,942	1,686,942	1,135,693	1,135,693
15	Other contingent funding obligations (whether contractual or non-contractual)	73,841,304	2,877,937	77,483,087	3,190,716
16	Total Cash Outflows		59,140,885		59,912,205
C. CASH INFLOWS					
17	Secured lending transactions (including securities swap transactions)	-	-	49,675	-
18	Secured and unsecured loans (other than secured lending transactions covered in row 17) and operational deposits placed at other financial institutions	33,578,518	20,743,286	35,592,045	23,842,447
19	Other cash inflows	20,742,749	2,272,693	21,110,630	3,265,221
20	Total Cash Inflows	54,321,267	23,015,979	56,752,350	27,107,668
D. LIQUIDITY COVERAGE RATIO (ADJUSTED VALUE)					
21	Total HQLA		49,952,927		49,800,107
22	Total Net Cash Outflows		36,124,906		32,804,537
23	LCR (%)		139.10%		152.63%

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 31 March 2021
Net Stable Funding Ratio

Basis of disclosure: Hong Kong office Currency: HK\$'000	Quarter ended 31 Mar 2021	Quarter ended 31 Dec 2020
Total available stable funding	100,837,262	108,262,426
Total required stable funding	88,192,968	90,713,760
NSFR (%)	114.34	119.35

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.