Habib Bank Zurich (Hong Kong) Limited

恒比銀行蘇黎世(香港)有限公司

Regulatory Disclosures

監管披露

for the period ended 30 September 2018

2018 年 9 月 30 日

Template OV1: Overview of RWA

(HK$'000)

		(a)	(b)	(c)
		RWA		Minimum capital requirements
		30-Sep-2018	30-Jun-2018	30-Sep-2018
1	Credit risk for non-securitization exposures	1,547,929	1,537,272	123,835
2	Of which STC approach			
2a	Of which BSC approach	1,547,929	1,537,272	123,835
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	416	179	33
7	Of which SA-CCR*			
7a	Of which CEM	416	179	33
8	Of which IMM(CCR) approach			
9	Of which others			
10	CVA risk	0	0	0
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*			
14a	CIS exposures – combination of approaches*			
15	Settlement risk			
16	Securitization exposures in banking book			
17	Of which SEC-IRBA			
18	Of which SEC-ERBA			
19	Of which SEC-SA			
19a	Of which SEC-FBA			
20	Market risk			
21	Of which STM approach			
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)*			
24	Operational risk	184,938	183,400	14,795
25	Amounts below the thresholds for deduction (subject to 250% RW)			
26	Capital floor adjustment			
26a	Deduction to RWA	26,698	21,543	2,136
26b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	20,514	15,359	1,641
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	6,184	6,184	495
27	Total	1,706,585	1,699,308	136,527

模版 OV1：風險加權數額概覽

(港元'000)

		(a)	(b)	(c)
		風險加權數額		最低資本規定
		2018 年 9 月 30 日	2018 年 6 月 30 日	2018 年 9 月 30 日
1	非證券化類別風險承擔的信用風險	1,547,929	1,537,272	123,835
2	其中 STC 計算法			
2a	其中 BSC 計算法	1,547,929	1,537,272	123,835
3	其中基礎 IRB 計算法			
4	其中監管分類準則計算法			
5	其中高級 IRB 計算法			
6	對手方違責風險及違責基金承擔	416	179	33
7	其中 SA-CCR*			
7a	其中現行風險承擔方法	416	179	33
8	其中 IMM(CCR)計算法			
9	其中其他			
10	CVA 風險	0	0	0
11	簡單風險權重方法及內部模式方法下的銀行帳內股權狀況			
12	集體投資計劃風險承擔——LTA*			
13	集體投資計劃風險承擔——MBA*			
14	集體投資計劃風險承擔——FBA*			
14a	集體投資計劃風險承擔——混合使用計算法*			
15	交收風險			
16	銀行帳內的證券化類別風險承擔			
17	其中 SEC-IRBA			
18	其中 SEC-ERBA			
19	其中 SEC-SA			
19a	其中 SEC-FBA			
20	市場風險			
21	其中 STM 計算法			
22	其中 IMM 計算法			
23	交易帳與銀行帳之間切換的風險承擔的資本要求（經修訂市場風險框架生效前不適用）*			
24	業務操作風險	184,938	183,400	14,795
25	低於扣減門檻的數額（須計算 250%風險權重）			
26	資本下限調整			
26a	風險加權數額扣減	26,698	21,543	2,136
26b	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	20,514	15,359	1,641
26c	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
27	總計	1,706,585	1,699,308	136,527