

**BANK OF CHINA INTERNATIONAL LIMITED
(A RESTRICTED LICENCE BANK WHOLLY-OWNED BY BANK OF CHINA LIMITED)**

**中銀國際有限公司
(中國銀行股份有限公司全資附屬之有限牌照銀行)**

REPORT FOR THE QUARTER ENDED 30 SEPTEMBER 2017

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1 Overview of risk-weighted amount (“RWA”) (unaudited)

		(a)	(b)	(c)
		RWA		Minimum capital requirements
		As at 30 September 2017	As at 30 June 2017	As at 30 September 2017
		HK\$	HK\$	HK\$
1	Credit risk for non-securitization exposures	4,595,643,500	3,889,379,000	367,651,480
2	Of which STC approach	4,595,643,500	3,889,379,000	367,651,480
2a	Of which BSC approach	-	-	-
3	Of which IRB approach	-	-	-
4	Counterparty credit risk	28,600,843	20,181,023	2,288,067
5	Of which SA-CCR	-	-	-
5a	Of which CEM	23,687,843	16,581,023	1,895,027
6	Of which IMM(CCR) approach	-	-	-
7	Equity exposures in banking book under the market-based approach	-	-	-
8	CIS exposures – LTA	-	-	-
9	CIS exposures – MBA	-	-	-
10	CIS exposures – FBA	-	-	-
11	Settlement risk	-	-	-
12	Securitization exposures in banking book	-	-	-
13	Of which IRB(S) approach – ratings-based method	-	-	-
14	Of which IRB(S) approach – supervisory formula method	-	-	-
15	Of which STC(S) approach	-	-	-
16	Market risk	46,800,000	20,125,000	3,744,000
17	Of which STM approach	46,800,000	20,125,000	3,744,000
18	Of which IMM approach	-	-	-
19	Operational risk	602,088,000	640,900,000	48,167,040
20	Of which BIA approach	602,088,000	640,900,000	48,167,040
21	Of which STO approach	-	-	-
21a	Of which ASA approach	-	-	-
22	Of which AMA approach	N/A	N/A	N/A
23	Amounts below the thresholds for deduction (subject to 250% RW)	-	-	-
24	Capital floor adjustment	-	-	-
24a	Deduction to RWA	-	-	-
24b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	-	-	-
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	-	-	-
25	Total	5,273,132,343	4,570,585,023	421,850,587

N/A: Not applicable in the case of Hong Kong

During the third quarter in 2017, total RWAs increased by HK\$703 million, which was mainly due to the increase in RWAs on credit risk for non-securitization exposures attributed by the increment in bank exposures.

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2 Capital adequacy ratios (unaudited)

	As at 30 September 2017 HK\$	As at 30 June 2017 HK\$
Capital base		
Common Equity Tier 1 capital (“CET1 capital”)	1,546,587,210	1,531,626,562
Tier 1 capital (Tier 1 capital = CET1 capital + Additional Tier 1 capital)	1,546,587,210	1,531,626,562
Total capital (Total capital = Tier 1 capital + Tier 2 capital)	1,587,798,196	1,574,682,927
Total RWA	5,273,132,343	4,570,585,023
Capital adequacy ratios		
CET1 capital ratio	29.33%	33.51%
Tier 1 capital ratio	29.33%	33.51%
Total capital ratio	30.11%	34.45%

3 Leverage ratio (unaudited)

	As at 30 September 2017 HK\$	As at 30 June 2017 HK\$
Tier 1 capital	1,546,587,210	1,531,626,562
Leverage ratio exposures	12,300,425,011	10,593,853,644
Leverage ratio	12.57%	14.46%