# 东方汇理银行（中国）有限公司
# 截至 2023 年 3 月 31 日资本充足率相关信息
# CACIB (China) Limited
# Capital Adequacy Ratio Related Information as of 31 Mar 2023

根据中国银行业监督管理委员会发布的《商业银行资本管理办法（试行）》的相关要求，商业银行应当通过公开渠道，向投资者和社会公众披露资本充足率相关信息。

In accordance with relevant requirements of *Measures for the Administration of Capital of Commercial Banks (For Trial Implementation)* issued by CBRC, commercial banks shall disclose to investors and the public the capital adequacy ratio related information through public channels.

东方汇理银行（中国）有限公司截至 2023 年 03 月 31 日资本充足率相关信息列示如下：

CACIB (China) Limited’s Capital Adequacy Ratio related information as of 31 Mar 2023 is listed as follows:

| | 单位：人民币千元<br>Unit: RMB thousand |
|---|---|
| 核心一级资本净额<br>Net Core Tier 1 Capital | 7,091,238 |
| 一级资本净额<br>Net Tier 1 Capital | 7,091,238 |
| 资本净额<br>Net Regulatory Capital | 7,173,583 |
| 最低资本要求<br>The Lowest Capital Required | 1,302,836 |
| 储备资本要求<br>Reserve Capital Required | 651,418 |
| 逆周期资本要求<br>Reverse Cycle Capital Required | 不适用<br>Not applicable |
| 附加资本要求<br>Additional Capital Required | 不适用<br>Not applicable |
| 核心一级资本充足率<br>Core Tier 1 CAR | 27.2% |
| 一级资本充足率<br>Tier 1 CAR | 27.2% |
| 资本充足率<br>CAR | 27.5% |
| 信用风险暴露总额<br>Credit Risk Exposure | 57,160,312 |

| | |
|---|---|
| 逾期及不良贷款总额<br>Non-performing loan | 400,000 |
| 贷款损失准备<br>Loan provision | 482,344 |
| 信用风险资产组合缓释后风险暴露余额<br>Exposure after Mitigated | 30,487,437 |
| 资产证券化风险暴露余额<br>Specific risk for risk exposure of asset securitization | 1,494,246 |
| 市场风险资本要求<br>Total capital requirement of Market Risk | 283,213 |
| 市场风险期末风险价值<br>Market risk VaR | 9,191 |
| 市场风险平均风险价值<br>Market risk average VaR | 15,788 |
| 操作风险加权资产<br>RWA of operational risk | 1,035,594 |
| 股权投资及其损益<br>Equity investment and PL | 0 |