

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

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