东方汇理银行（中国）有限公司
资本管理信息披露
2024 年第一季度

Credit Agricole Corporate and Investment Bank (China) Limited
Capital Management Information Disclosure
2024Q1

东方汇理银行（中国）有限公司严格遵照《商业银行资本管理办法》（国家金融监督管理总局令第 4 号），根据法律法规和监管要求，认真履行资本管理第三支柱信息披露义务。

Credit Agricole Corporate and Investment Bank (China) Limited refers to <Measures for the Capital Management of Commercial Banks> (NFRA No. 4) to perform Pillar 3 information disclosure.

本季度需披露的报表如下：

The statements to be disclosed for this quarter are as follows:

KM1 关键审慎监管指标

KM1 - Key metrics

单位：人民币千元、百分比

Unit：RMB thousand, %

		2024.3.31
可用资本 Available Capital		
1	核心一级资本净额 Net Common Equity Tier 1 Capital	7,157,986
2	一级资本净额 Net Tier 1 Capital	7,157,986
3	资本净额 Net capital	7,339,067
风险加权资产 Risk-weighted Assets		
4	风险加权资产 Risk-weighted Assets (RWA)	27,571,294

资本充足率 Capital Adequacy Ratio (CAR)		
5	核心一级资本充足率（%）CET1 ratio (%)	25.96%
6	一级资本充足率（%）Tier 1 ratio (%)	25.96%
7	资本充足率（%）Capital Adequacy Ratio （CAR）(%)	26.62%
附加的核心一级资本充足率缓冲要求 Additional CET1 Buffer Requirements as a percentage of RWA		
8	储备资本要求（%）Capital Conservation Buffer Requirement (%)	2.50%
9	逆周期资本要求（%）Countercyclical Buffer Requirement (%)	不适用
10	全球系统重要性银行或国内系统重要性银行附加资本要求（%）Bank G-SIB and/or D-SIB Additional Requirements (%)	不适用
11	机构特定的资本要求（%）Total of bank CET1 Specific Buffer Requirements (%)（8+9+10）	2.50%
12	满足最低资本要求后的可用核心一级资本占风险加权资产的比例（%）CET1 Available after meeting the Bank's Minimum Capital Requirements (%)	18.62%
杠杆率 Leverage Ratio		
13	调整后的表内外资产余额 Total Leverage Ratio Exposure Measure	3,629,882
14	杠杆率（%）Leverage Ratio (%)	19.72%
14a	杠杆率 a（%）Leverage Ratio a (%)	19.72%
流动性覆盖率 Liquidity Coverage Ratio (LCR)		
15	合格优质流动性资产 Total High-quality Liquid Assets (HQLA)	不适用
16	现金净流出量 Total Net Cash Outflow	不适用
17	流动性覆盖率（%）LCR (%)	不适用
净稳定资金比例 Net Stable Funding Ratio (NSFR)		
18	可用稳定资金合计 Total Available Stable Funding	不适用
19	所需稳定资金合计 Total Required Stable Funding	不适用
20	净稳定资金比例（%）NSFR (%)	不适用
流动性比例 Liquidity Ratio		
21	流动性比例（%）Liquidity Ratio (%)	103.49%