

盘谷银行（中国）有限公司
资本管理信息披露
2024年第三季度

Bangkok Bank (China) Company
Limited
Capital Management Information
Disclosure
2024Q3

本行根据《商业银行资本管理办法》及其相关规定计算的季末资本管理相关数据如下：

Bangkok Bank (China) Company Limited (“the Bank”) calculated the data related to capital management at the end of the quarter in accordance with <Measures for the Capital Management of Commercial Banks> as follows:

KM1：监管并表关键审慎监管指标

KM1-Key Prudential Regulatory Indicators

单位：人民币万元，百分比除外
Unit: RMB 10 thousand, %

		2024.9.30	2024.6.30	2024.3.31
可用资本 (数额) Available Capital				
1	核心一级资本净额 Net Common Equity Tier 1 Capital	518,036	517,850	517,033
2	一级资本净额 Net Tier 1 Capital	518,036	517,850	517,033
3	资本净额 Net Capital	529,799	529,517	529,439
风险加权资产 (数额) Risk-weighted Assets				
4	风险加权资产 Risk-weighted Assets (RWA)	1,174,092	1,163,013	1,219,564
资本充足率 Capital Adequacy Ratio (CAR)				
5	核心一级资本充足率 (%) Common Equity Tier 1 CAR(%)	44.12%	44.53%	42.39%
6	一级资本充足率 (%) Tier 1 CAR(%)	44.12%	44.53%	42.39%
7	资本充足率 (%) CAR(%)	45.12%	45.53%	43.41%
其他各级资本要求 Other Capital Requirements at all levels				
8	储备资本要求 (%) Capital Conservation Buffer Requirement (%)	2.50%	2.50%	2.50%
9	逆周期资本要求 (%) Countercyclical Buffer Requirement (%)	-	-	-

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 (%)			
11	其他各级资本要求 (%) Other Capital Requirements at all levels (%) (8+9+10)	2.50%	2.50%	2.50%
12	满足最低资本要求后的可用核心一级资本净额占风险加权资产的比例 (%) Net Common Equity Tier 1 Capital Available after meeting the Bank's Minimum Capital Requirements (%)	37.12%	37.53%	35.41%
杠杆率 Leverage Ratio				
13	调整后表内外资产余额 Total Leverage Ratio Exposure Measure	1,727,233	1,688,525	1,722,039
14	杠杆率 (%) Leverage Ratio (%)	29.99%	30.67%	30.02%
14a	杠杆率 a (%) Leverage Ratio a (%)	29.99%	30.67%	30.02%
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	不适用	不适用	不适用
16	现金净流出量 Total Net Cash Outflow	不适用	不适用	不适用
17	流动性覆盖率 (%) LCR (%)	不适用	不适用	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	不适用	不适用
19	所需稳定资金合计 Total Required Stable Funding	不适用	不适用	不适用
20	净稳定资金比例 (%) NSFR (%)	不适用	不适用	不适用
流动性比例 Liquidity Ratio				
21	流动性比例 (%) Liquidity Ratio (%)	197.36%	236.79%	236.81%

注1：本行为非上市公司，无季度和半年度经审计的财务报表，因此上述数据均为未经审计数据。

N1: The Bank is a non-listed company and does not have interim audited financial statements, so the above data are unaudited.

注2：根据《商业银行流动性风险管理办法》的要求，资产规模小于2000亿元人民币的商业银行不适用于流动性覆盖率以及净稳定资金比例的监管要求。

N2: According to the requirements of <Measures for the Management of Liquidity Risk of Commercial Banks>, banks with assets of less than RMB 200 billion are not subject to the regulatory requirements of LCR and NSFR.