Societe Generale Asia Limited
Pillar 3 Disclosure Requirement

Overview of Risk – Weighted Assets (“RWA”)
Position as at 30 June 2018

		(a)	(b)	(c)
		RWA		Minimum capital requirements
		T	T-1	T
1	Credit risk for non-securitization exposures			
2	Of which STC approach	91,244	96,358	8,668
2a	Of which BSC approach			
3	Of which IRB approach			
4	Counterparty credit risk			
5	Of which SA-CCR			
5a	Of which CEM			
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			
17	Of which STM approach			
18	Of which IMM approach			
19	Operational risk			
20	Of which BIA approach			
21	Of which STO approach	143,475	184,900	13,630
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	234,719	281,258	22,298

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

Pillar 3 Disclosure Requirement - continued

CR1: Credit quality of exposures

		(a)	(b)	(c)	(d)
		Gross carrying amounts of		Allowances / impairments	Net values
		Defaulted exposures	Non-defaulted exposures		
1	Loans		201,960		201,960
2	Debt securities				
3	Off-balance sheet exposures				
4	**Total**		**201,960**		**201,960**

CR2: Changes in defaulted loans and debt securities

The Company does not have any defaulted loans and debt securities for the six month ended 30 June 2017.

CR3: Overview of recognized credit risk mitigation

		(a)	(b1)	(b)	(d)	(f)
		Exposures unsecured: carrying amount	Exposures to be secured	Exposures secured by recognized collateral	Exposures secured by recognized guarantees	Exposures secured by recognized credit derivative contracts
1	Loans	201,960				
2	Debt securities					
3	**Total**	**201,960**				
4	Of which defaulted					

Pillar 3 Disclosure Requirement - continued

CR4: Credit risk exposures and effects of recognized credit risk mitigation – for STC approach or BSC approach
Version for AIs using STC approach ("STC version")

		(a)	(b)	(c)	(d)	(e)	(f)
		Exposures pre-CCF and pre-CRM		**Exposures post-CCF and post-CRM**		**RWA and RWA density**	
	Exposure classes	On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount	RWA	RWA density
1	Sovereign exposures						
2	PSE exposures						
2a	Of which: domestic PSEs						
2b	Of which: foreign PSEs						
3	Multilateral development bank exposures						
4	Bank exposures	201,960		201,960		86,120	
5	Securities firm exposures						
6	Corporate exposures	3,571		3,571		3,571	
7	CIS exposures						
8	Cash items						
9	Exposures in respect of failed delivery on transactions entered into on a basis other than a delivery-versus-payment basis						
10	Regulatory retail exposures						
11	Residential mortgage loans						
12	Other exposures which are not past due exposures	1,553		1,553		1,553	
13	Past due exposures						
14	Significant exposures to commercial entities						
15	**Total**	**207,084**		**207,084**		**91,244**	

Pillar 3 Disclosure Requirement - continued

CR5: Credit risk exposures by asset classes and by risk weights – for STC approach or BSC approach

Version for AIs using STC approach ("STC version")

		(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(ha)	(i)	(j)
	Exposure class / Risk Weight	0%	10%	20%	35%	50%	75%	100%	150%	250%	Others	Total credit risk exposures amount (post CCF and post CRM)
1	Sovereign exposures											
2	PSE exposures											
2a	Of which: domestic PSEs											
2b	Of which: foreign PSEs											
3	Multilateral development bank exposures											
4	Bank exposures			9,906		76,214						86,120
5	Securities firm exposures											
6	Corporate exposures							3,571				3,571
7	CIS exposures											
8	Cash items											
9	Exposures in respect of failed delivery on transactions entered into on a basis other than a delivery-versus-payment basis											
10	Regulatory retail exposures											
11	Residential mortgage loans											
12	Other exposures which are not past due exposures							1,553				1,553
13	Past due exposures											
14	Significant exposures to commercial entities											
15	Total			9,906		76,214		5,124				91,244

Pillar 3 Disclosure Requirement - continued

CCR3: Counterparty default risk exposures (other than those to CCPs) by asset classes and by risk weights – for STC approach or BSC approach
Version for AIs using the STC approach ("STC version")

		(a)	(b)	(c)	(ca)	(d)	(e)	(f)	(g)	(ga)	(h)	(i)
	Exposure class \ Risk Weight	0%	10%	20%	35%	50%	75%	100%	150%	250%	Others	Total default risk exposure after CRM
1	Sovereign exposures											
2	PSE exposures											
2a	Of which: domestic PSEs											
2b	Of which: foreign PSEs											
3	Multilateral development bank exposures											
4	Bank exposures			9,906		76,214						86,120
5	Securities firm exposures											
6	Corporate exposures											
7	CIS exposures											
8	Regulatory retail exposures											
9	Residential mortgage loans											
10	Other exposures which are not past due exposures											
11	Significant exposures to commercial entities											
12	Total			9,906		76,214						86,120

Pillar 3 Disclosure Requirement - continued

CCR5: Composition of collateral for counterparty default risk exposures (including those for contracts or transactions cleared through CCPs)

The Company does not have any collateral for counterparty default risk exposure for the six month ended 30 June 2018.

MR1: Market risk under STM approach

The Company does not have any outright product and option exposures thus not subject to market risk – Risk Weighted Assets.