

Press Release

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Bank of Beijing, Moody's Analytics & Jiangu Hoperun Software Company receive The Enterprise Risk Technology Implementation of the Year for 2017

- **Bank of Beijing enjoys benefits through risk-weighted asset calculation at transaction level**
- **The project established an effective data governance structure**
- **The daily RWA simulation leads the industry and supports capital management**

Beijing August 3rd 2017 — Bank of Beijing, Moody's Analytics & Jiangu Hoperun Software Company received the award for **The Enterprise Risk Technology Implementation of the Year** in The Asian Banker Risk Management Awards 2017. The awarding ceremony was held in conjunction with the Future of Finance China 2017, the foremost annual meeting for decision makers in the financial services industry in China, held at Grand Hyatt, Beijing.

Bank of Beijing enjoys benefits through risk-weighted asset calculation at transaction level

The calculation at transaction level enables the bank to derive a more accurate and precise computation, achieving internal optimisation. Capital savings of RMB260 million was recorded from the automatic offset handling in the calculation of market risk general risk. The transactional risk-weighted asset (RWA) analysis also provides the bank with better business insight for decision management and performance management.

The project established an effective data governance structure

Data governance helps to ensure the highest quality of data, which is the fundamental element driving RWA calculation. Data integration is achieved as sources are centralised in the enterprise data warehouse (EDW) where a standard interface is connected to ensure stability of the data flow to RWA system. Bankwide data standard is established with stringent data validation mechanism. Over 6,000 data validation rules and multiple levels of data quality check are put in place to ensure quality data inputs into the RWA calculation.

The daily RWA simulation leads the industry and supports capital management

The system architecture was re-designed to support the collection of daily EDW data for daily Capital Adequacy Ratio simulation. This enables closer monitoring of capital adequacy

and improves the internal management competence of the bank. This functionality leads the industry and places Bank of Beijing at the forefront of change and innovation.

About The Asian Banker

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