



INDUSTRIAL AND COMMERCIAL BANK OF CHINA (ASIA) LIMITED

中國工商銀行(亞洲)有限公司

(於香港註冊成立之有限公司)

STANDARD TEMPLATES FOR DISCLOSURES IN RELATION TO
LIQUIDITY COVERAGE RATIO

2015 1ST QUARTER

Number of data points used in calculating the average value of the Liquidity Coverage Ratio (LCR) and related components set out in this Template for the quarter ending on 31 Mar 2015: (73)		Currency: (HK\$'000)	
		UNWEIGHTED AMOUNT (Average Value)	WEIGHTED AMOUNT (Average Value)
Basis of disclosure: unconsolidated			
A. HIGH QUALITY LIQUID ASSETS			
1	Total high quality liquid assets (HQLA)		58,667,920
B. CASH OUTFLOWS			
2	Retail deposits and small business funding, of which:	100,993,109	9,778,864
3	Stable retail deposits and stable small business funding	6,408,931	320,447
4	Less stable retail deposits and less stable small business funding	94,584,178	9,458,418
5	Retail term deposits and small business term funding	–	–
6	Unsecured wholesale funding (other than small business funding) and debt securities and prescribed instruments issued by the institution, of which:	222,097,359	130,296,241
7	Operational deposits	10,515,678	2,590,716
8	Unsecured wholesale funding (other than small business funding) not covered in Row 7	204,844,409	120,968,252
9	Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period	6,737,273	6,737,273
10	Secured funding transactions (including securities swap transactions)		10,086,842
11	Additional requirements, of which:	34,088,163	10,904,589
12	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	8,103,552	8,103,552
13	Cash outflows arising from obligations under structured financing transactions and repayment of funding obtained from such transactions	–	–
14	Potential drawdown of undrawn committed facilities (including committed credit facilities and committed liquidity facilities)	25,984,612	2,801,037
15	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	–	1,264
16	Other contingent funding obligations (whether contractual or non-contractual)	678,369,234	1,005,106
17	TOTAL CASH OUTFLOWS		162,072,907
C. CASH INFLOWS			
18	Secured lending transactions (including securities swap transactions)	862,684	769,841
19	Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions	111,282,120	87,301,656
20	Other cash inflows	12,901,102	9,793,423
21	TOTAL CASH INFLOWS	–	97,864,920
D. LIQUIDITY COVERAGE RATIO			
22	TOTAL HQLA		58,629,514
23	TOTAL NET CASH OUTFLOWS		64,207,986
24	LCR (%)		94.05%