



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**

2016 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 March 2016: (71)		Currency: (HK\$'000)	
Basis of disclosure: unconsolidated		UNWEIGHTED AMOUNT (Average Value)	WEIGHTED AMOUNT (Average Value)
A. HIGH QUALITY LIQUID ASSETS			
1	Total high quality liquid assets (HQLA)		91,207,363
B. CASH OUTFLOWS			
2	Retail deposits and small business funding, of which:	92,812,615	8,930,985
3	Stable retail deposits and stable small business funding	7,005,524	350,276
4	Less stable retail deposits and less stable small business funding	85,807,091	8,580,709
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:	268,893,960	168,910,948
7	Operational deposits	11,889,746	2,908,855
8	Unsecured wholesale funding (other than small business funding) not covered in Row 7	245,443,326	154,441,205
9	Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period	11,560,888	11,560,888
10	Secured funding transactions (including securities swap transactions)		1,816,858
11	Additional requirements, of which:	49,272,286	8,124,250
12	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	3,449,854	3,449,854
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)	45,822,432	4,674,396
15	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	-	59
16	Other contingent funding obligations (whether contractual or non-contractual)	746,215,809	962,898
17	TOTAL CASH OUTFLOWS		188,745,998
C. CASH INFLOWS			
18	Secured lending transactions (including securities swap transactions)	62,037	2,253
19	Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions	125,241,057	95,020,003
20	Other cash inflows	9,237,535	6,688,401
21	TOTAL CASH INFLOWS	-	101,710,657
D. LIQUIDITY COVERAGE RATIO			
22	TOTAL HQLA		91,161,786
23	TOTAL NET CASH OUTFLOWS		87,035,341
24	LCR (%)		105.12%