



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 3RD 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 Sep 2016: (77)		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)		72,068,295
B. CASH OUTFLOWS			
2	Retail deposits and small business funding, of which:	111,766,757	10,806,449
3	Stable retail deposits and stable small business funding	7,404,540	370,227
4	Less stable retail deposits and less stable small business funding	104,362,217	10,436,222
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:	237,513,680	137,000,000
7	Operational deposits	11,581,265	2,832,433
8	Unsecured wholesale funding (other than small business funding) not covered in Row 7	217,644,808	125,879,961
9	Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period	8,287,607	8,287,606
10	Secured funding transactions (including securities swap transactions)		1,750,539
11	Additional requirements, of which:	57,700,004	8,641,417
12	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	3,191,230	3,191,230
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)	54,508,774	5,450,187
15	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	31,615	32,610
16	Other contingent funding obligations (whether contractual or non-contractual)	767,443,898	922,218
17	TOTAL CASH OUTFLOWS		159,153,233
C. CASH INFLOWS			
18	Secured lending transactions (including securities swap transactions)	323,430	–
19	Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions	131,508,145	104,791,574
20	Other cash inflows	7,654,949	5,262,734
21	TOTAL CASH INFLOWS	–	110,054,308
D. LIQUIDITY COVERAGE RATIO			
22	TOTAL HQLA		69,981,971
23	TOTAL NET CASH OUTFLOWS		49,291,560
24	LCR (%)		143.81%