



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

2017 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 2017: (74) | | 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) | | 77,177,469 |
| B. CASH OUTFLOWS | | | |
| 2 | Retail deposits and small business funding, of which: | 113,767,309 | 10,903,095 |
| 3 | Stable retail deposits and stable small business funding | 8,031,580 | 329,522 |
| 4 | Less stable retail deposits and less stable small business funding | 105,735,729 | 10,573,573 |
| 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: | 265,098,368 | 155,522,533 |
| 7 | Operational deposits | 13,560,518 | 3,320,161 |
| 8 | Unsecured wholesale funding (other than small business funding) not covered in Row 7 | 243,300,446 | 143,964,968 |
| 9 | Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period | 8,237,404 | 8,237,404 |
| 10 | Secured funding transactions (including securities swap transactions) | | 4,746,728 |
| 11 | Additional requirements, of which: | 53,286,156 | 10,137,024 |
| 12 | Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements | 5,343,529 | 5,343,529 |
| 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) | 47,942,627 | 4,793,495 |
| 15 | Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows | 48,756 | 50,791 |
| 16 | Other contingent funding obligations (whether contractual or non-contractual) | 666,885,811 | 1,126,300 |
| 17 | TOTAL CASH OUTFLOWS | | 182,486,471 |
| C. CASH INFLOWS | | | |
| 18 | Secured lending transactions (including securities swap transactions) | 88,950 | 22,611 |
| 19 | Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions | 142,876,288 | 115,804,474 |
| 20 | Other cash inflows | 11,280,536 | 8,996,858 |
| 21 | TOTAL CASH INFLOWS | - | 124,823,943 |
| D. LIQUIDITY COVERAGE RATIO | | | |
| 22 | TOTAL HQLA | | 76,075,160 |
| 23 | TOTAL NET CASH OUTFLOWS | | 58,087,384 |
| 24 | LCR (%) | | 131.86% |