



INDUSTRIAL AND COMMERCIAL BANK OF CHINA (ASIA) LIMITED

中國工商銀行(亞洲)有限公司

(Incorporated in Hong Kong with limited liability)

**STANDARD TEMPLATES FOR DISCLOSURES IN RELATION TO
LEVERAGE RATIO**

30 JUNE 2015

1(a) Leverage Ratio as at 30 June 2015

	Item	Leverage ratio Framework HK\$'000
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	719,092,838
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(6,138,802)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	712,954,036
Derivative exposures		
4	Replacement cost associated with all derivatives transactions(i.e. net of eligible cash variation margin)	6,069,271
5	Add-on amounts for PFE associated with all derivatives transactions	12,261,486
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7	Less: Deductions of receivables assets for cash variation margin provided in derivatives transactions (reported as negative amounts)	(770,326)
8	Less: Exempted CCP leg of client-cleared trade exposures(reported as negative amounts)	-
9	Adjusted effective notional amount of written credit derivatives	-
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivatives (reported as negative amounts)	-
11	Total derivative exposures (sum of lines 4 to 10)	17,560,431
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	770,908
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	-
14	CCR exposure for SFT assets	577
15	Agent transaction exposures	-
16	Total securities financing transaction exposures (sum of lines 12to 15)	771,485
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	240,380,582
18	Less: Adjustments for conversion to credit equivalent amounts(reported as negative amounts)	(177,930,291)
19	Off-balance sheet items (sum of lines 17 and 18)	62,450,291
Capital and total exposures		
20	Tier 1 capital	47,037,789
21	Total exposures (sum of lines 3, 11, 16 and 19)	793,736,243
Leverage ratio		
22	Basel III leverage ratio	5.93%

1(b) Summary Comparison Table as at 30 June 2015

	Item	Leverage ratio Framework HK\$'000
1	Total consolidated assets as per published financial statements	712,117,608
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	283,888
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
4	Adjustments for derivative financial instruments	11,491,160
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	577
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures)	62,450,291
7	Other adjustments	7,392,719
8	Leverage ratio exposure	793,736,243