



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 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 2015: (73)		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)		61,322,190
B. CASH OUTFLOWS			
2	Retail deposits and small business funding, of which:	103,788,446	10,033,620
3	Stable retail deposits and stable small business funding	6,904,495	345,225
4	Less stable retail deposits and less stable small business funding	96,883,951	9,688,395
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:	267,586,382	158,297,896
7	Operational deposits	14,609,899	3,611,213
8	Unsecured wholesale funding (other than small business funding) not covered in Row 7	244,947,493	146,657,693
9	Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period	8,028,990	8,028,990
10	Secured funding transactions (including securities swap transactions)		2,306,588
11	Additional requirements, of which:	33,205,843	5,548,641
12	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	2,336,726	2,336,726
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)	30,869,117	3,211,916
15	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	–	5,735
16	Other contingent funding obligations (whether contractual or non-contractual)	713,551,400	954,971
17	TOTAL CASH OUTFLOWS		177,147,451
C. CASH INFLOWS			
18	Secured lending transactions (including securities swap transactions)	119,852	–
19	Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions	127,159,520	103,026,110
20	Other cash inflows	5,749,039	5,749,039
21	TOTAL CASH INFLOWS	–	108,775,148
D. LIQUIDITY COVERAGE RATIO			
22	TOTAL HQLA		61,234,322
23	TOTAL NET CASH OUTFLOWS		68,372,302
24	LCR (%)		90.25%