



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 2016

1(a) Leverage Ratio as at 30 June 2016

	Item	Leverage ratio Framework HK\$'000
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	792,774,390
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(5,610,628)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	787,163,762
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	12,363,487
5	Add-on amounts for PFE associated with all derivatives transactions	13,131,353
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)	(2,379,519)
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)	23,115,321
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	245,361
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	-
14	CCR exposure for SFT assets	415
15	Agent transaction exposures	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	245,776
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	252,987,172
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(192,866,338)
19	Off-balance sheet items (sum of lines 17 and 18)	60,120,834
Capital and total exposures		
20	Tier 1 capital	67,119,372
21	Total exposures (sum of lines 3, 11, 16 and 19)	870,645,693
Leverage ratio		
22	Basel III leverage ratio	7.72%

1(b) Summary Comparison Table as at 30 June 2016

	Item	Leverage ratio Framework HK\$'000
1	Total consolidated assets as per published financial statements	788,110,108
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	262,547
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	10,751,834
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	415
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures)	60,120,834
7	Other adjustments	11,399,955
8	Leverage ratio exposure	870,645,693