



**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 2017

1(a) Leverage Ratio as at 30 June 2017

	Item	Leverage ratio Framework HK\$'000
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	854,264,821
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(5,337,682)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	848,927,139
<b>Derivative exposures</b>		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	8,468,286
5	Add-on amounts for PFE associated with all derivatives transactions	14,475,636
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)	(3,370,892)
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)	19,573,030
<b>Securities financing transaction exposures</b>		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	23,058,556
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	-
14	CCR exposure for SFT assets	555,541
15	Agent transaction exposures	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	23,614,097
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	257,562,425
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(194,256,472)
19	Off-balance sheet items (sum of lines 17 and 18)	63,305,953
<b>Capital and total exposures</b>		
20	Tier 1 capital	80,961,923
21	Total exposures (sum of lines 3, 11, 16 and 19)	955,420,219
<b>Leverage ratio</b>		
22	<b>Basel III leverage ratio</b>	8.47%

1(b) Summary Comparison Table as at 30 June 2017

	Item	Leverage ratio Framework HK\$'000
1	Total consolidated assets as per published financial statements	849,140,518
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	258,009
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	11,104,744
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	555,541
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures)	63,305,953
7	Other adjustments	31,055,454
8	<b>Leverage ratio exposure</b>	<b>955,420,219</b>