



**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 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 2017: (77)		Currency: (HK\$'000)	
		UNWEIGHTED AMOUNT (Average Value)	WEIGHTED AMOUNT (Average Value)
<b>Basis of disclosure: unconsolidated</b>			
<b>A. HIGH QUALITY LIQUID ASSETS</b>			
1	Total high quality liquid assets (HQLA)		78,632,433
<b>B. CASH OUTFLOWS</b>			
2	Retail deposits and small business funding, of which:	129,560,893	12,347,626
3	Stable retail deposits and stable small business funding	8,705,335	262,070
4	Less stable retail deposits and less stable small business funding	120,855,558	12,085,556
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:	280,493,365	160,607,505
7	Operational deposits	14,835,844	3,633,598
8	Unsecured wholesale funding (other than small business funding) not covered in Row 7	256,305,795	147,622,181
9	Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period	9,351,726	9,351,726
10	Secured funding transactions (including securities swap transactions)		1,449,812
11	Additional requirements, of which:	66,823,469	17,558,084
12	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	12,494,540	11,828,870
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)	54,328,929	5,729,214
15	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	1,156,308	1,165,547
16	Other contingent funding obligations (whether contractual or non-contractual)	645,339,024	1,173,612
17	<b>TOTAL CASH OUTFLOWS</b>		194,302,186
<b>C. CASH INFLOWS</b>			
18	Secured lending transactions (including securities swap transactions)	4,240,789	0
19	Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions	146,604,257	116,731,731
20	Other cash inflows	19,497,244	16,158,430
21	<b>TOTAL CASH INFLOWS</b>	-	132,890,161
<b>D. LIQUIDITY COVERAGE RATIO</b>			
22	<b>TOTAL HQLA</b>		77,494,825
23	<b>TOTAL NET CASH OUTFLOWS</b>		61,684,863
24	<b>LCR (%)</b>		126.56%