



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**

2018 1ST 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: (72)		HK\$ equivalent	
		(a)	(b)
Basis of disclosure: consolidated		Unweighted value	Weighted value
		(average)	(average)
A. HIGH QUALITY LIQUID ASSETS			
1	Total high quality liquid assets (HQLA)		83,538,175
B. CASH OUTFLOWS			
2	Retail deposits and small business funding, of which:	135,186,289	12,859,659
3	Stable retail deposits and stable small business funding	9,466,555	287,686
4	Less stable retail deposits and less stable small business funding	125,719,734	12,571,973
4a	Retail term deposits and small business term funding	-	-
5	Unsecured wholesale funding (other than small business funding) and debt securities and prescribed instruments issued by the institution, of which:	288,942,686	152,864,815
6	Operational deposits	15,734,719	3,856,651
7	Unsecured wholesale funding (other than small business funding) not covered in Row 6	263,744,671	139,544,868
8	Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period	9,463,296	9,463,296
9	Secured funding transactions (including securities swap transactions)		4,588,475
10	Additional requirements, of which:	47,000,434	8,370,158
11	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	4,296,631	4,088,829
12	Cash outflows arising from obligations under structured financing transactions and repayment of funding obtained from such transactions	-	-
13	Potential drawdown of undrawn committed facilities (including committed credit facilities and committed liquidity facilities)	42,703,803	4,281,329
14	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	2,191,180	2,191,180
15	Other contingent funding obligations (whether contractual or non-contractual)	566,960,008	975,020
16	TOTAL CASH OUTFLOWS		181,849,307
C. CASH INFLOWS			
17	Secured lending transactions (including securities swap transactions)	2,529,458	-
18	Secured and unsecured loans (other than secured lending transactions covered in Row 17) and operational deposits placed at other financial institutions	149,564,960	121,066,421
19	Other cash inflows	14,483,636	10,878,058
20	TOTAL CASH INFLOWS	-	131,944,479
D. LIQUIDITY COVERAGE RATIO			
		Adjusted value	
21	TOTAL HQLA		83,538,175
22	TOTAL NET CASH OUTFLOWS		51,800,139
23	LCR (%)		167.17%