Allied Banking Corporation (HK) Limited

As at 31 December 2015

Leverage Ratio Common Disclosure Template

	Item	Leverage ratio framework HK$ '000
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	1,673,329
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	0
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	1,673,329
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	0
5	Add-on amounts for PFE associated with all derivatives transactions	0
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	0
7	Less: Deductions of receivables assets for cash variation margin provided in derivatives transactions (reported as negative amounts)	0
8	Less: Exempted CCP leg of client-cleared trade exposures (reported as negative amounts)	0
9	Adjusted effective notional amount of written credit derivatives	0
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivatives (reported as negative amounts)	0
11	Total derivative exposures (sum of lines 4 to 10)	0

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Leverage Ratio Common Disclosure Template

	Item	Leverage ratio framework HK$ '000
	Securities financing transaction exposures	
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	0
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	0
14	CCR exposure for SFT assets	0
15	Agent transaction exposures	0
16	Total securities financing transaction exposures (sum of lines 12 to 15)	0
	Other off-balance sheet exposures	
17	Off-balance sheet exposure at gross notional amount	45,055
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	0
19	Off-balance sheet items (sum of lines 17 and 18)	45,055
	Capital and total exposures	
20	Tier 1 capital	356,648
21	Total exposures (sum of lines 3, 11, 16 and 19)	1,718,384
	Leverage ratio	
22	**Basel III leverage ratio**	**20.75%**