Allied Banking Corporation (HK) Limited

As at 30 June 2017

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)	1,721,153
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)	1,721,153
	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

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	56,685
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)	56,685
Capital and total exposures		
20	Tier 1 capital	383,464
21	Total exposures (sum of lines 3, 11, 16 and 19)	1,777,838
Leverage ratio		
22	**Basel III leverage ratio**	**21.57%**

Allied Banking Corporation (HK) Limited

As at 31 December 2016

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)	1,702,957
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)	1,702,957
	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

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	40,105
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)	40,105
Capital and total exposures		
20	Tier 1 capital	373,601
21	Total exposures (sum of lines 3, 11, 16 and 19)	1,743,062
Leverage ratio		
22	**Basel III leverage ratio**	**21.43%**