**Allied Banking Corporation (HK) Limited** 

As at 30 June 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)	1,733,206	
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)	1,733,206	
	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	

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       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	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 (reported as negative amounts)       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       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575					
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       40,369         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)       40,369         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575	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 amount s(reported as negative amounts)       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	11	Total derivative exposures (sum of lines 4 to 10)	0		
adjusting for sales accounting transactions         13       Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)         14       CCR exposure for SFT assets       C         15       Agent transaction exposures       C         16       Total securities financing transaction exposures (sum of lines 12 to 15)       C         17       Off-balance sheet exposure at gross notional amount       40,369         18       Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)       C         19       Off-balance sheet items (sum of lines 17 and 18)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575	adjusting for sales accounting transactions         13       Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)         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         17       Off-balance sheet exposure at gross notional amount       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio		Securities financing transaction exposures			
receivables of gross SFT assets (reported as negative amounts)         14       CCR exposure for SFT assets         15       Agent transaction exposures         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 amount frequencies an egative amounts)         18       Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)         19       Off-balance sheet items (sum of lines 17 and 18)         20       Tier 1 capital         20       Tier 1 capital         21       Total exposures (sum of lines 3, 11, 16 and 19)         1,773,575	receivables of gross SFT assets (reported as negative amounts)         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         17       Other off-balance sheet exposures       0         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	12		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       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	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       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	13	receivables of gross SFT assets (reported as negative	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       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	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       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	14	CCR exposure for SFT assets	0		
lines 12 to 15)         Other off-balance sheet exposures         17       Off-balance sheet exposure at gross notional amount       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	lines 12 to 15)         Other off-balance sheet exposures         17       Off-balance sheet exposure at gross notional amount       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	15	Agent transaction exposures	0		
17       Off-balance sheet exposure at gross notional amount       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	17       Off-balance sheet exposure at gross notional amount       40,369         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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	16		0		
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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	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)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio		Other off-balance sheet exposures			
amounts (reported as negative amounts)         19       Off-balance sheet items (sum of lines 17 and 18)       40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	amounts (reported as negative amounts)         19       Off-balance sheet items (sum of lines 17 and 18)         40,369         Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	17	Off-balance sheet exposure at gross notional amount	40,369		
Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	Capital and total exposures         20       Tier 1 capital       363,737         21       Total exposures (sum of lines 3, 11, 16 and 19)       1,773,575         Leverage ratio	18		0		
20         Tier 1 capital         363,737           21         Total exposures (sum of lines 3, 11, 16 and 19)         1,773,575           Leverage ratio	20         Tier 1 capital         363,737           21         Total exposures (sum of lines 3, 11, 16 and 19)         1,773,575           Leverage ratio	19	Off-balance sheet items (sum of lines 17 and 18)	40,369		
21 Total exposures (sum of lines 3, 11, 16 and 19) 1,773,575 Leverage ratio	21 Total exposures (sum of lines 3, 11, 16 and 19)     1,773,575       Leverage ratio	Capital and total exposures				
Leverage ratio	Leverage ratio	20				
		21	Total exposures (sum of lines 3, 11, 16 and 19)	1,773,575		
22 Decel III leverage ratio	22   Basel III leverage ratio   20.51%		Leverage ratio			
22 Basel III leverage ratio 20.51%		22	Basel III leverage ratio	20.51%		



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		
	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%		