



# Allied Banking Corporation (HK) Limited

As at 31 December 2016

## Leverage Ratio Common Disclosure Template

|                                   | Item   | Leverage ratio framework<br>HK\$ '000 |
|-----------------------------------|--|---------------------------------------|
| <b>On-balance sheet exposures</b> |  |                                       |
| 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                             |
| <b>Derivative exposures</b>       |  |                                       |
| 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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|   | Item  | Leverage ratio framework<br>HK\$ '000 |
|---|---|---------------------------------------|
| <b>Securities financing transaction exposures</b> |   |                                       |
| 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                                     |
| <b>Other off-balance sheet exposures</b>          |   |                                       |
| 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                                |
| <b>Capital and total exposures</b>                |   |                                       |
| 20  | Tier 1 capital  | 373,601                               |
| 21  | Total exposures (sum of lines 3, 11, 16 and 19)   | 1,743,062                             |
| <b>Leverage ratio</b>                             |   |                                       |
| 22  | <b>Basel III leverage ratio</b>   | <b>21.43%</b>                         |



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| <b>On-balance sheet exposures</b> |  |                                       |
| 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                             |
| <b>Derivative exposures</b>       |  |                                       |
| 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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|   | Item  | Leverage ratio framework<br>HK\$ '000 |
|---|---|---------------------------------------|
| <b>Securities financing transaction exposures</b> |   |                                       |
| 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                                     |
| <b>Other off-balance sheet exposures</b>          |   |                                       |
| 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                                |
| <b>Capital and total exposures</b>                |   |                                       |
| 20  | Tier 1 capital  | 356,648                               |
| 21  | Total exposures (sum of lines 3, 11, 16 and 19)   | 1,718,384                             |
| <b>Leverage ratio</b>                             |   |                                       |
| 22  | <b>Basel III leverage ratio</b>   | <b>20.75%</b>                         |