

## China CITIC Bank International Limited

### Leverage Ratio At 30 June 2015

**Summary Comparison Table**

	Item	Leverage ratio framework HK\$'000
1	Total consolidated assets as per published financial statements	250,353,608
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	(4,610,422)
4	Adjustments for derivative financial instruments	5,066,967
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	583,616
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures)	14,705,671
7	Other adjustments	-
8	<b>Leverage ratio exposure</b>	<b>266,099,440</b>

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Leverage Ratio  
At 30 June 2015

Leverage Ratio Common Disclosure Template

	Item	Leverage ratio framework HK\$'000
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives and securities financing transactions ("SFTs"), but including collateral)	245,855,314
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(112,128)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	245,743,186
<b>Derivative exposures</b>		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	1,304,115
5	Add-on amounts for potential future exposure ("PFE") associated with all derivatives transactions	3,762,852
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7	Less: Deductions of receivables assets for cash variation margin provided in derivatives transactions (reported as negative amounts)	-
8	Less: Exempted central counterparty ("CCP") leg of client-cleared trade exposures (reported as negative amounts)	-
9	Adjusted effective notional amount of written credit derivatives	-
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivatives (reported as negative amounts)	-
11	Total derivative exposures (sum of lines 4 to 10)	5,066,967
<b>Securities financing transaction exposures</b>		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	555,191
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	-
14	Counterparty credit risk ("CCR") exposure for SFT assets	28,425
15	Agent transactions exposures	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	583,616
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	91,588,251
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(76,882,580)
19	Off-balance sheet items (sum of lines 17 and 18)	14,705,671
<b>Capital and total exposures</b>		
20	Tier 1 capital	21,141,419
21	Total exposures (sum of lines 3, 11, 16 and 19)	266,099,440
<b>Leverage ratio</b>		
22	Basel III leverage ratio	7.94%