

China CITIC Bank International Limited

Leverage Ratio

At 31 December 2015

Summary Comparison Table

	Item	Leverage ratio framework HK\$'000
1	Total consolidated assets as per published financial statements	282,534,968
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	(6,940,306)
4	Adjustments for derivative financial instruments	6,406,973
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	125,567
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures)	14,913,592
7	Other adjustments	-
8	Leverage ratio exposure	297,040,794

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Leverage Ratio Common Disclosure Template

	Item	Leverage ratio framework HK\$'000
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and securities financing transactions ("SFTs"), but including collateral)	275,742,301
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(147,639)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	275,594,662
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	2,487,152
5	Add-on amounts for potential future exposure ("PFE") associated with all derivatives transactions	3,919,821
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)	6,406,973
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	97,310
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	28,257
15	Agent transactions exposures	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	125,567
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	103,839,703
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(88,926,111)
19	Off-balance sheet items (sum of lines 17 and 18)	14,913,592
Capital and total exposures		
20	Tier 1 capital	21,599,754
21	Total exposures (sum of lines 3, 11, 16 and 19)	297,040,794
Leverage ratio		
22	Basel III leverage ratio	7.27%