

**CHINA CONSTRUCTION BANK (ASIA) CORPORATION LIMITED**

As at December 31, 2016

**Leverage Ratio Common Disclosure Template**

	<b>Item</b>	<b>Leverage ratio framework HK\$ 000 equivalent</b>
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	504,885,039
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(139,680)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	504,745,359
<b>Derivative exposures</b>		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	7,833,842
5	Add-on amounts for PFE associated with all derivatives transactions	4,917,232
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)	12,751,074
<b>Securities financing transaction exposures</b>		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	223,811

	<b>Item</b>	<b>Leverage ratio framework HK\$ 000 equivalent</b>
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)	223,811
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	79,331,107
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(61,841,753)
19	Off-balance sheet items (sum of lines 17 and 18)	17,489,354
<b>Capital and total exposures</b>		
20	Tier 1 capital	45,644,152
21	Total exposures (sum of lines 3, 11, 16 and 19)	535,209,598
<b>Leverage ratio</b>		
22	<b>Basel III leverage ratio</b>	<b>8.53%</b>

## Summary Comparison Table

	Item	Leverage ratio framework HK\$ 000equivalent
1	Total consolidated assets as per published financial statements	511,766,788
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	241,128
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	0
4	Adjustments for derivative financial instruments	5,016,522
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	0
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures)	17,489,354
7	Other adjustments	695,806
8	<b>Leverage ratio exposure</b>	<b>535,209,598</b>