

KDB Asia Limited
Leverage Ratio Standard Disclosure
At 30 June 2017

(i) Summary Comparison Table

	Item	Leverage ratio framework US\$ equivalent
1	Total consolidated assets as per published financial statements	1,351,205,416
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	Adjustments for derivative financial instruments	5,640,367
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	43,690,234
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures)	25,816,095
7	Other adjustments	(1,433,816)
8	Leverage ratio exposure	1,424,918,296

KDB Asia Limited
Leverage Ratio Standard Disclosure
At 30 June 2017

(ii) Leverage Ratio Common Disclosure Template

Item	Leverage ratio framework US\$ equivalent
On-balance sheet exposures	
1 On-balance sheet items (excluding derivatives and SFTs, but including collateral)	1,351,205,416
2 Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(1,433,816)
3 Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	1,349,771,600
Derivative exposures	
4 Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	1,299,364
5 Add-on amounts for PFE associated with all derivatives transactions	4,341,003
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 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)	5,640,367
Securities financing transaction exposures	
12 Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	42,789,660
13 Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	-
14 CCR exposure for SFT assets	900,574
15 Agent transaction exposures	-
16 Total securities financing transaction exposures (sum of lines 12 to 15)	43,690,234
Other off-balance sheet exposures	
17 Off-balance sheet exposure at gross notional amount	100,659,751
18 Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(74,843,656)
19 Off-balance sheet items (sum of lines 17 and 18)	25,816,095
Capital and total exposures	
20 Tier 1 capital	274,236,531
21 Total exposures (sum of lines 3, 11, 16 and 19)	1,424,918,296
Leverage ratio	
22 Basel III leverage ratio	19.25%