

OCBC Wing Hang Bank Limited

Leverage Ratio Common Disclosure Template as at 31st December, 2015

(Expressed in thousands of Hong Kong dollars unless otherwise stated)

	Item	31st December, 2015
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	223,710,559
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(5,982,203)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	217,728,356
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	827,335
5	Add-on amounts for PFE associated with all derivatives transactions	1,384,668
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)	(472,402)
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)	1,739,601
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	305,551
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	10,401
15	Agent transaction exposures	0
16	Total securities financing transaction exposures (sum of lines 12 to 15)	315,952

OCBC Wing Hang Bank Limited

Leverage Ratio Common Disclosure Template as at 31st December, 2015

(Expressed in thousands of Hong Kong dollars unless otherwise stated)

	Item	31st December, 2015
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	29,360,244
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(25,027,517)
19	Off-balance sheet items (sum of lines 17 and 18)	4,332,727
Capital and total exposures		
20	Tier 1 capital	19,152,632
21	Total exposures (sum of lines 3, 11, 16 and 19)	224,116,636
Leverage ratio		
22	Basel III leverage ratio	8.55%