

OCBC Wing Hang Bank Limited

Leverage Ratio Common Disclosure Template as at 31st December, 2016

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

	Item	31st December, 2016
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	257,268,543
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(5,824,343)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	251,444,200
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	2,418,219
5	Add-on amounts for PFE associated with all derivatives transactions	1,956,848
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)	4,375,067
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	2,129,802
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	143,941
15	Agent transaction exposures	0
16	Total securities financing transaction exposures (sum of lines 12 to 15)	2,273,743

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Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	40,471,420
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(32,259,413)
19	Off-balance sheet items (sum of lines 17 and 18)	8,212,007
Capital and total exposures		
20	Tier 1 capital	26,691,289
21	Total exposures (sum of lines 3, 11, 16 and 19)	266,305,017
Leverage ratio		
22	Basel III leverage ratio	10.02%