

# **OCBC Wing Hang Bank Limited**

## **Template LR2: Leverage Ratio ("LR") as at 30th June, 2018**

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

|                                                    |                                                                                                                                                  | (a)             | (b)              |
|----------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|------------------|
|                                                    |                                                                                                                                                  | 30th June, 2018 | 31st March, 2018 |
| <b>On-balance sheet exposures</b>                  |                                                                                                                                                  |                 |                  |
| 1                                                  | On-balance sheet exposures (excluding those arising from derivative contracts and SFTs, but including collateral)                                | 304,663,017     | 305,835,561      |
| 2                                                  | Less: Asset amounts deducted in determining Tier 1 capital                                                                                       | (7,179,567)     | (6,959,832)      |
| 3                                                  | <b>Total on-balance sheet exposures (excluding derivative contract and SFTs)</b>                                                                 | 297,483,450     | 298,875,729      |
| <b>Exposures arising from derivative contracts</b> |                                                                                                                                                  |                 |                  |
| 4                                                  | Replacement cost associated with all derivative contracts (where applicable net of eligible cash variation margin and/or with bilateral netting) | 3,365,635       | 4,529,498        |
| 5                                                  | Add-on amounts for PFE associated with all derivative contracts                                                                                  | 3,159,199       | 3,189,508        |
| 6                                                  | Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the applicable accounting framework        | 0               | 0                |
| 7                                                  | Less: Deductions of receivables assets for cash variation margin provided under derivative contracts                                             | 0               | 0                |
| 8                                                  | Less: Exempted CCP leg of client-cleared trade exposures                                                                                         | 0               | 0                |
| 9                                                  | Adjusted effective notional amount of written credit derivative contracts                                                                        | 0               | 0                |
| 10                                                 | Less: Adjusted effective notional offsets and add-on deductions for written credit derivative contracts                                          | 0               | 0                |
| 11                                                 | <b>Total exposures arising from derivative contracts</b>                                                                                         | 6,524,834       | 7,719,006        |
| <b>Exposures arising from SFTs</b>                 |                                                                                                                                                  |                 |                  |
| 12                                                 | Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions                                             | 14,027,494      | 10,950,229       |
| 13                                                 | Less: Netted amounts of cash payables and cash receivables of gross SFT assets                                                                   | 0               | 0                |
| 14                                                 | CCR exposure for SFT assets                                                                                                                      | 639,623         | 369,615          |
| 15                                                 | Agent transaction exposures                                                                                                                      | 0               | 0                |
| 16                                                 | <b>Total exposures arising from SFTs</b>                                                                                                         | 14,667,117      | 11,319,844       |

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|                                          |                                                                                  | (a)             | (b)              |
|------------------------------------------|----------------------------------------------------------------------------------|-----------------|------------------|
|                                          |                                                                                  | 30th June, 2018 | 31st March, 2018 |
| <b>Other off-balance sheet exposures</b> |                                                                                  |                 |                  |
| 17                                       | Off-balance sheet exposure at gross notional amount                              | 47,873,614      | 46,516,094       |
| 18                                       | Less: Adjustments for conversion to credit equivalent amounts                    | (36,583,865)    | (36,590,961)     |
| 19                                       | <b>Off-balance sheet items</b>                                                   | 11,289,749      | 9,925,133        |
| <b>Capital and total exposures</b>       |                                                                                  |                 |                  |
| 20                                       | <b>Tier 1 capital</b>                                                            | 30,705,832      | 30,149,974       |
| 20a                                      | <b>Total exposures before adjustments for specific and collective provisions</b> | 329,965,150     | 327,839,712      |
| 20b                                      | <b>Adjustments for specific and collective provisions</b>                        | (110,960)       | (105,007)        |
| 21                                       | <b>Total exposures</b>                                                           | 329,854,190     | 327,734,705      |
| <b>Leverage ratio</b>                    |                                                                                  |                 |                  |
| 22                                       | <b>Leverage ratio</b>                                                            | <b>9.31%</b>    | <b>9.20%</b>     |