

OCBC Wing Hang Bank Limited

Template LR2: Leverage Ratio ("LR") as at 30th September 2018

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

		(a)	(b)
		30th September, 2018	30th June, 2018
On-balance sheet exposures			
1	On-balance sheet exposures (excluding those arising from derivative contracts and SFTs, but including collateral)	297,411,580	304,663,017
2	Less: Asset amounts deducted in determining Tier 1 capital	(7,151,171)	(7,179,567)
3	Total on-balance sheet exposures (excluding derivative contract and SFTs)	290,260,409	297,483,450
Exposures arising from derivative contracts			
4	Replacement cost associated with all derivative contracts (where applicable net of eligible cash variation margin and/or with bilateral netting)	4,061,061	3,365,635
5	Add-on amounts for PFE associated with all derivative contracts	3,358,385	3,159,199
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	Total exposures arising from derivative contracts	7,419,446	6,524,834
Exposures arising from SFTs			
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	10,604,050	14,027,494
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets	0	0
14	CCR exposure for SFT assets	372,769	639,623
15	Agent transaction exposures	0	0
16	Total exposures arising from SFTs	10,976,819	14,667,117

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Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	48,410,094	47,873,614
18	Less: Adjustments for conversion to credit equivalent amounts	(36,538,049)	(36,583,865)
19	Off-balance sheet items	11,872,045	11,289,749
Capital and total exposures			
20	Tier 1 capital	31,177,351	30,705,832
20a	Total exposures before adjustments for specific and collective provisions	320,528,719	329,965,150
20b	Adjustments for specific and collective provisions	(175,401)	(110,960)
21	Total exposures	320,353,318	329,854,190
Leverage ratio			
22	Leverage ratio	9.73%	9.31%