

OCBC Group

Leverage Ratio Common Disclosure Template

As at 30 June 2015

		S\$m
	Item	Amount
	Exposure measures of on-balance sheet items	
1	On-balance sheet items (excluding derivative transactions and SFTs, but including on-balance sheet collateral for derivative transactions or SFTs)	330,401
2	Asset amounts deducted in determining Tier 1 capital	(7,545)
3	Total exposures measures of on-balance sheet items (excluding derivative transactions and SFTs)	322,856
	Derivative exposure measures	
4	Replacement cost associated with all derivative transactions (net of the eligible cash portion of variation margins)	2,908
5	Potential future exposure associated with all derivative transactions	4,723
6	Gross-up for derivative collaterals provided where deducted from the balance sheet assets in accordance with the Accounting Standards	-
7	Deductions of receivables for the cash portion of variation margins provided in derivative transactions	(20)
8	CCP leg of trade exposures excluded	-
9	Adjusted effective notional amount of written credit derivatives	2,024
10	Further adjustments in effective notional amounts and deductions from potential future exposures of written credit derivatives	-
11	Total derivative exposure measures	9,635
	SFT exposure measures	
12	Gross SFT assets (with no recognition of accounting netting), after adjusting for sales accounting	2,429
13	Eligible netting of cash payables and cash receivables	-
14	SFT counterparty exposures	9
15	SFT exposure measures where a Reporting Bank acts as an agent in the SFTs	-
16	Total SFT exposure measures	2,438
	Exposure measures of off-balance sheet items	
17	Off-balance sheet items at notional amount	153,130
18	Adjustments for calculation of exposure measures of off-balance sheet items	(124,124)
19	Total exposure measures of off-balance sheet items	29,007
	Capital and Total exposures	
20	Tier 1 capital	27,181
21	Total exposures	363,935
	Leverage Ratio	
22	Leverage ratio	7.4%