

OCBC Group

As at 30 September 2017

Leverage Ratio

	30-Sep-17	30-Jun-17	31-Mar-17	31-Dec-16
Capital and Total exposures (S\$m)				
Tier 1 capital	29,694	29,684	29,558	29,968
Total exposures	387,576	380,558	380,068	365,126
Leverage Ratio (%)				
Leverage ratio	7.6	7.8	7.7	8.2

Leverage ratio of 7.6% as at 30 September 2017 was 0.2% lower as compared to previous quarter. This was largely contributed by higher total exposures arising from growth in customer loans, increase in placements with and loans to banks, and investments in AFS and trading assets.

Leverage Ratio Summary Comparison Table

	Item	S\$m Amount
1	Total consolidated assets as per published financial statements	438,513
2	Adjustment for investments in entities that are consolidated for accounting purposes but are outside the regulatory scope of consolidation	(73,906)
3	Adjustment for fiduciary assets recognised on the balance sheet in accordance with the Accounting Standards but excluded from the calculation of exposure measure	-
4	Adjustment for derivative transactions	3,726
5	Adjustment for SFTs	15
6	Adjustment for off-balance sheet items	29,448
7	Other adjustments	(10,220)
8	Exposure measure	387,576

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Leverage Ratio Common Disclosure Template

		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)	354,810
2	Asset amounts deducted in determining Tier 1 capital	(10,220)
3	Total exposures measures of on-balance sheet items (excluding derivative transactions and SFTs)	344,590
	Derivative exposure measures	
4	Replacement cost associated with all derivative transactions (net of the eligible cash portion of variation margins)	3,565
5	Potential future exposure associated with all derivative transactions	5,583
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	908
10	Further adjustments in effective notional amounts and deductions from potential future exposures of written credit derivatives	-
11	Total derivative exposure measures	10,036
	SFT exposure measures	
12	Gross SFT assets (with no recognition of accounting netting), after adjusting for sales accounting	3,487
13	Eligible netting of cash payables and cash receivables	-
14	SFT counterparty exposures	15
15	SFT exposure measures where a Reporting Bank acts as an agent in the SFTs	-
16	Total SFT exposure measures	3,502
	Exposure measures of off-balance sheet items	
17	Off-balance sheet items at notional amount	153,080
18	Adjustments for calculation of exposure measures of off-balance sheet items	(123,632)
19	Total exposure measures of off-balance sheet items	29,448
	Capital and Total exposures	
20	Tier 1 capital	29,694
21	Total exposures	387,576
	Leverage Ratio	
22	Leverage ratio	7.6%

SFT: Securities Financing Transactions

CCP: Central Counterparty