

OCBC Group

As at 31 March 2016

Leverage Ratio

	31-Mar-16	31-Dec-15	30-Sep-15	30-Jun-15
Capital and Total exposures (S\$m)				
Tier 1 capital	28,856	28,638	28,044	27,181
Total exposures	350,967	357,971	368,501	363,935
Leverage Ratio (%)				
Leverage ratio	8.2	8.0	7.6	7.4

Leverage ratio increased to 8.2% as at 31 March 2016, compared to 8.0% as at 31 December 2015. The increase was due to the drop in total exposures, attributed to decrease in placements with central banks and off-balance sheet items.

Leverage Ratio Summary Comparison Table

	Item	S\$m Amount
1	Total consolidated assets as per published financial statements	389,293
2	Adjustment for investments in entities that are consolidated for accounting purposes but are outside the regulatory scope of consolidation	(63,125)
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	3,699
5	Adjustment for SFTs	3
6	Adjustment for off-balance sheet items	29,205
7	Other adjustments	(8,108)
8	Exposure measure	350,967

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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)	314,919
2	Asset amounts deducted in determining Tier 1 capital	(8,108)
3	Total exposures measures of on-balance sheet items (excluding derivative transactions and SFTs)	306,811
	Derivative exposure measures	
4	Replacement cost associated with all derivative transactions (net of the eligible cash portion of variation margins)	3,980
5	Potential future exposure associated with all derivative transactions	5,085
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	(21)
8	CCP leg of trade exposures excluded	-
9	Adjusted effective notional amount of written credit derivatives	1,593
10	Further adjustments in effective notional amounts and deductions from potential future exposures of written credit derivatives	-
11	Total derivative exposure measures	10,637
	SFT exposure measures	
12	Gross SFT assets (with no recognition of accounting netting), after adjusting for sales accounting	4,311
13	Eligible netting of cash payables and cash receivables	-
14	SFT counterparty exposures	3
15	SFT exposure measures where a Reporting Bank acts as an agent in the SFTs	-
16	Total SFT exposure measures	4,314
	Exposure measures of off-balance sheet items	
17	Off-balance sheet items at notional amount	133,469
18	Adjustments for calculation of exposure measures of off-balance sheet items	(104,264)
19	Total exposure measures of off-balance sheet items	29,205
	Capital and Total exposures	
20	Tier 1 capital	28,856
21	Total exposures	350,967
	Leverage Ratio	
22	Leverage ratio	8.2%