

OCBC Group

As at 30 June 2016

Leverage Ratio

	30-Jun-16	31-Mar-16	31-Dec-15	30-Sep-15
Capital and Total exposures (S\$m)				
Tier 1 capital	29,434	28,856	28,638	28,044
Total exposures	356,597	350,967	357,971	368,501
Leverage Ratio (%)				
Leverage ratio	8.2	8.2	8.0	7.6

Leverage ratio as at 30 June 2016 was 8.2%, same as that for 31 March 2016. The shares issued in lieu of dividends under the Scrip Dividend Scheme contributed to the higher Tier 1 capital. Total exposures increased mainly due to higher placements with and loans to banks which were partially offset by lower placements with central banks and the decrease in off-balance sheet items.

Leverage Ratio Summary Comparison Table

		S\$m
	Item	Amount
1	Total consolidated assets as per published financial statements	395,675
2	Adjustment for investments in entities that are consolidated for accounting purposes but are outside the regulatory scope of consolidation	(62,993)
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	3,681
5	Adjustment for SFTs	2
6	Adjustment for off-balance sheet items	28,334
7	Other adjustments	(8,102)
8	Exposure measure	356,597

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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)	320,246
2	Asset amounts deducted in determining Tier 1 capital	(8,102)
3	Total exposures measures of on-balance sheet items (excluding derivative transactions and SFTs)	312,144
	Derivative exposure measures	
4	Replacement cost associated with all derivative transactions (net of the eligible cash portion of variation margins)	4,015
5	Potential future exposure associated with all derivative transactions	4,961
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	1,314
10	Further adjustments in effective notional amounts and deductions from potential future exposures of written credit derivatives	-
11	Total derivative exposure measures	10,269
	SFT exposure measures	
12	Gross SFT assets (with no recognition of accounting netting), after adjusting for sales accounting	5,848
13	Eligible netting of cash payables and cash receivables	-
14	SFT counterparty exposures	2
15	SFT exposure measures where a Reporting Bank acts as an agent in the SFTs	-
16	Total SFT exposure measures	5,850
	Exposure measures of off-balance sheet items	
17	Off-balance sheet items at notional amount	130,924
18	Adjustments for calculation of exposure measures of off-balance sheet items	(102,590)
19	Total exposure measures of off-balance sheet items	28,334
	Capital and Total exposures	
20	Tier 1 capital	29,434
21	Total exposures	356,597
	Leverage Ratio	
22	Leverage ratio	8.2%

SFT: Securities Financing Transactions

CCP: Central Counterparty