



The Bank of East Asia, Limited

東亞銀行有限公司

Liquidity Coverage Ratio Standard Disclosure Template*

Number of data points used in calculating the average value of the Liquidity Coverage Ratio (LCR) and related components set out in this Template for the quarter ending on 30 June 2017 : (71)		Currency: (HK\$ Million)	
Basis of disclosure: consolidated / unconsolidated / Hong Kong office (delete as appropriate)		UNWEIGHTED AMOUNT (Average Value)	WEIGHTED AMOUNT (Average Value)
A. HIGH QUALITY LIQUID ASSETS			
1	Total high quality liquid assets (HQLA)		61,261
B. CASH OUTFLOWS			
2	Retail deposits and small business funding, of which:	255,667	19,284
3	Stable retail deposits and stable small business funding	38,455	1,192
4	Less stable retail deposits and less stable small business funding	144,615	14,462
5	Retail term deposits and small business term funding	72,597	3,630
6	Unsecured wholesale funding (other than small business funding) and debt securities and prescribed instruments issued by the institution, of which:	147,431	75,451
7	Operational deposits	0	0
8	Unsecured wholesale funding (other than small business funding) not covered in Row 7	141,488	69,508
9	Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period	5,943	5,943
10	Secured funding transactions (including securities swap transactions)		156
11	Additional requirements, of which:	106,868	12,261
12	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	1,889	1,889
13	Cash outflows arising from obligations under structured financing transactions and repayment of funding obtained from such transactions	0	0
14	Potential drawdown of undrawn committed facilities (including committed credit facilities and committed liquidity facilities)	104,979	10,372
15	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	7,237	7,237
16	Other contingent funding obligations (whether contractual or non-contractual)	131,878	3,574
17	TOTAL CASH OUTFLOWS		117,963
C. CASH INFLOWS			
18	Secured lending transactions (including securities swap transactions)	7,242	6,396
19	Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions	114,276	60,136
20	Other cash inflows	4,411	3,980
21	TOTAL CASH INFLOWS	125,929	70,512
D. LIQUIDITY COVERAGE RATIO		ADJUSTED VALUE	
22	TOTAL HQLA		61,261
23	TOTAL NET CASH OUTFLOWS		47,451
24	LCR (%)		129.50%

Mapping to relevant items in Liquidity Position Return (Form MA(BS)1E)
Part 2(I)A item 4 (- item 6 if applicable)
Part 2(I)B items 1+2+3+4
Part 2(I)B sub-items 1(a) + 2(a) +3(a) + 4(a)
Part 2(I)B sub-items 1(b) + 2(b) +3(b) + 4(b)
Part 2(I)B sub-items 1(c) + 2(c) +3(c) + 4(c)
Part 2(I)B items 5 + 6 + 7
Part 2(I)B sub-items 5(a) + 5(b)
Part 2(I)B sub-items 6(a)(i) + 6(a)(ii) + 6(b)
Part 2(I)B item 7
Part 2(I)B items 8 + 9
Part 2(I)B items 10 to 19
Part 2(I)B items 10 + 11 + 12 + 13 + 14 + 15 + 16
Part 2(I)B items 17 + 18
Part 2(I)B item 19
Part 2(I)B Items 20 + 22
Part 2(I)B item 21
Part 2(I)B item 23
Part 2(I)C items 1 + 2 + 3
Part 2(I)C items 4 + 8
Part 2(I)C items 5 + 6 + 7 + 9 + 10
Part 2(I)C item 11
Part 2(I)A item 7
Part 2(I)B item 23 - Part 2(I)C item 12
Part 2(I)D

* This is the standard disclosure template that a category 1 institution must use for the purposes of making its liquidity information disclosures under section 30A, 51A or 103A (as applicable) of the Banking (Disclosure) Rules. Please refer to the accompanying Completion Instructions for instructions on the completion of this Template (including the manner in which individual disclosure items are to be calculated).