

Leverage Ratio Common Disclosure Template

		At 30 Jun 2017
	Item	Leverage ratio framework HK\$ equivalent (HK\$ Million)
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	759,838
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(11,378)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	748,460
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	7,097
5	Add-on amounts for PFE associated with all derivatives transactions	9,474
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7	Less: Deductions of receivables assets for cash variation margin provided in derivatives transactions (reported as negative amounts)	(175)
8	Less: Exempted CCP leg of client-cleared trade exposures (reported as negative amounts)	-
9	Adjusted effective notional amount of written credit derivatives	117
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivatives (reported as negative amounts)	-
11	Total derivative exposures (sum of lines 4 to 10)	16,513
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	5,125



The Bank of East Asia, Limited

東亞銀行有限公司

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	Item	Leverage ratio framework HK\$ equivalent (HK\$ Million)
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	(1,439)
14	CCR exposure for SFT assets	-
15	Agent transaction exposures	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	3,686
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	232,189
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(174,958)
19	Off-balance sheet items (sum of lines 17 and 18)	57,231
Capital and total exposures		
20	Tier 1 capital	81,042
21	Total exposures (sum of lines 3, 11, 16 and 19)	825,890
Leverage ratio		
22	Basel III leverage ratio	9.8%