



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 September 2017 : ( 77 )		Currency: ( HK\$ Million )		Mapping to relevant items in Liquidity Position Return (Form MA(BS)1E)
Basis of disclosure: consolidated / unconsolidated / Hong Kong office (delete as appropriate)		UNWEIGHTED AMOUNT (Average Value)	WEIGHTED AMOUNT (Average Value)	
<b>A. HIGH QUALITY LIQUID ASSETS</b>				
1	Total high quality liquid assets (HQLA)		59,384	Part 2(I)A item 4 (- item 6 if applicable)
<b>B. CASH OUTFLOWS</b>				
2	Retail deposits and small business funding, of which:	261,002	19,743	Part 2(I)B items 1+2+3+4
3	Stable retail deposits and stable small business funding	39,260	1,217	Part 2(I)B sub-items 1(a) + 2(a) +3(a) + 4(a)
4	Less stable retail deposits and less stable small business funding	148,772	14,877	Part 2(I)B sub-items 1(b) + 2(b) +3(b) + 4(b)
5	Retail term deposits and small business term funding	72,970	3,649	Part 2(I)B sub-items 1(c) + 2(c) +3(c) + 4(c)
6	Unsecured wholesale funding (other than small business funding) and debt securities and prescribed instruments issued by the institution, of which:	150,934	79,213	Part 2(I)B items 5 + 6 + 7
7	Operational deposits	0	0	Part 2(I)B sub-items 5(a) + 5(b)
8	Unsecured wholesale funding (other than small business funding) not covered in Row 7	142,455	70,734	Part 2(I)B sub-items 6(a)(i) + 6(a)(ii) + 6(b)
9	Debt securities and prescribed instruments issued by the institution and redeemable within the LCR period	8,479	8,479	Part 2(I)B item 7
10	Secured funding transactions (including securities swap transactions)		211	Part 2(I)B items 8 + 9
11	Additional requirements, of which:	105,806	13,724	Part 2(I)B items 10 to 19
12	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	2,729	2,729	Part 2(I)B items 10 + 11 + 12 + 13 + 14 + 15 + 16
13	Cash outflows arising from obligations under structured financing transactions and repayment of funding obtained from such transactions	0	0	Part 2(I)B items 17 + 18
14	Potential drawdown of undrawn committed facilities (including committed credit facilities and committed liquidity facilities)	103,077	10,995	Part 2(I)B item 19
15	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	7,122	7,122	Part 2(I)B Items 20 + 22
16	Other contingent funding obligations (whether contractual or non-contractual)	135,077	3,194	Part 2(I)B item 21
17	TOTAL CASH OUTFLOWS		123,207	Part 2(I)B item 23
<b>C. CASH INFLOWS</b>				
18	Secured lending transactions (including securities swap transactions)	5,448	5,019	Part 2(I)C items 1 + 2 + 3
19	Secured and unsecured loans (other than secured lending transactions covered in Row 18) and operational deposits placed at other financial institutions	118,256	67,515	Part 2(I)C items 4 + 8
20	Other cash inflows	7,292	6,770	Part 2(I)C items 5 + 6 + 7 + 9 + 10
21	TOTAL CASH INFLOWS	130,996	79,304	Part 2(I)C item 11
<b>D. LIQUIDITY COVERAGE RATIO</b>				
			<b>ADJUSTED VALUE</b>	
22	TOTAL HQLA		59,384	Part 2(I)A item 7
23	TOTAL NET CASH OUTFLOWS		43,903	Part 2(I)B item 23 - Part 2(I)C item 12
24	LCR (%)		136.46%	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).