



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 31 December 2017 : (73)		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)	
A. HIGH QUALITY LIQUID ASSETS				
1	Total high quality liquid assets (HQLA)		63,569	Part 2(I)A item 4 (- item 6 if applicable)
B. CASH OUTFLOWS				
2	Retail deposits and small business funding, of which:	266,970	20,075	Part 2(I)B items 1+2+3+4
3	Stable retail deposits and stable small business funding	39,025	1,210	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	149,382	14,938	Part 2(I)B sub-items 1(b) + 2(b) +3(b) + 4(b)
5	Retail term deposits and small business term funding	78,563	3,927	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:	145,668	75,738	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	139,872	69,942	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	5,796	5,796	Part 2(I)B item 7
10	Secured funding transactions (including securities swap transactions)		138	Part 2(I)B items 8 + 9
11	Additional requirements, of which:	96,132	12,947	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	2,874	2,874	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)	93,258	10,073	Part 2(I)B item 19
15	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	7,964	7,964	Part 2(I)B Items 20 + 22
16	Other contingent funding obligations (whether contractual or non-contractual)	139,214	2,919	Part 2(I)B item 21
17	TOTAL CASH OUTFLOWS		119,781	Part 2(I)B item 23
C. CASH INFLOWS				
18	Secured lending transactions (including securities swap transactions)	5,018	4,612	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	124,243	66,862	Part 2(I)C items 4 + 8
20	Other cash inflows	6,269	5,701	Part 2(I)C items 5 + 6 + 7 + 9 + 10
21	TOTAL CASH INFLOWS	135,530	77,175	Part 2(I)C item 11
D. LIQUIDITY COVERAGE RATIO				
			ADJUSTED VALUE	
22	TOTAL HQLA		63,569	Part 2(I)A item 7
23	TOTAL NET CASH OUTFLOWS		42,606	Part 2(I)B item 23 - Part 2(I)C item 12
24	LCR (%)		151.66%	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).