Fubon Bank 富邦銀行

Annex 2

Leverage Ratio Common Disclosure Template

As at 30 June 2016

	Item	Leverage ratio framework HK$ '000 equivalent
	On-balance sheet exposures	
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	82,181,391
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(3,462,269)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	78,719,122
	Derivative exposures	
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	727,462
5	Add-on amounts for PFE associated with all derivatives transactions	482,411
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)	-
8	Less: Exempted CCP leg of client-cleared trade exposures (reported as negative amounts)	-
9	Adjusted effective notional amount of written credit derivatives	-
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)	1,209,873
	Securities financing transaction exposures	
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	10,610,657

	Item	Leverage ratio framework HK$ '000 equivalent
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	-
14	CCR exposure for SFT assets	539,731
15	Agent transaction exposures	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	11,150,388
	Other off-balance sheet exposures	
17	Off-balance sheet exposure at gross notional amount	27,491,752
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(24,143,139)
19	Off-balance sheet items (sum of lines 17 and 18)	3,348,613
	Capital and total exposures	
20	Tier 1 capital	6,719,389
21	Total exposures (sum of lines 3, 11, 16 and 19)	94,427,996
	Leverage ratio	
22	**Basel III leverage ratio**	**7.12%**