Fubon Bank 富邦銀行

Leverage Ratio Common Disclosure Template

As at 30 June 2015

	Item	Leverage ratio framework HK$ '000 equivalent
	On-balance sheet exposures	
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	77,988,241
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(3,527,690)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	74,460,551
	Derivative exposures	
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	705,335
5	Add-on amounts for PFE associated with all derivatives transactions	770,158
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)	1,475,493
	Securities financing transaction exposures	
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	10,630,970
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	
14	CCR exposure for SFT assets	457,339
15	Agent transaction exposures	
16	Total securities financing transaction exposures (sum of lines 12 to 15)	11,088,309
	Other off-balance sheet exposures	
17	Off-balance sheet exposure at gross notional amount	28,372,797
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(24,743,764)
19	Off-balance sheet items (sum of lines 17 and 18)	3,629,033
	Capital and total exposures	
20	Tier 1 capital	6,489,844
21	Total exposures (sum of lines 3, 11, 16 and 19)	90,653,386
	Leverage ratio	
22	**Basel III leverage ratio**	**7.16%**