

BPI INTERNATIONAL FINANCE LIMITED

Leverage Ratio Common Disclosure Template

	Leverage ratio framework	
	2016	2015
	HK\$'000	HK\$'000
On-balance sheet exposures		
1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)	426,441	438,497
2. (Asset amounts deducted in determining Basel III Tier 1 capital)	-	-
3. Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	426,441	438,497
Derivative exposures		
4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	-	-
5. Add-on amounts for PFE associated with all derivatives transactions	-	-
6. Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-	-
7. (Deductions of receivables assets for cash variation margin provided in derivatives transactions)	-	-
8. (Exempted CCP leg of client-cleared trade exposures)	-	-
9. Adjusted effective notional amount of written credit derivatives	-	-
10. (Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-	-
11. Total derivative exposures (sum of lines 4 to 10)	-	-
Securities financing transactions exposures		
12. Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	-	-
13. (Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-
14. CCR exposure for SET assets	-	-
15. Agent transaction exposures	-	-
16. Total securities financing transaction exposures (sum of lines 12 to 15)	-	-
Other off-balance sheet exposures		
17. Off-balance sheet exposure at gross notional amount	34,577	22,080
18. (Adjustments for conversion to credit equivalent amounts)	(31,119)	(19,872)
19. Off-balance sheet items (sum of lines 17 and 18)	3,458	2,208
Capital and total exposures		
20. Tier 1 capital	181,554	177,687
21. Total exposures (sum of lines 3, 11, 16 and 19)	429,899	440,705
Leverage ratio		
22. Basel III leverage ratio	42.23%	40.32%