

Scotiabank (Hong Kong) Limited
Countercyclical Capital Buffer (CCyB) Ratio for the period ended April 30, 2017

Countercyclical Capital Buffer (CCyB) Ratio Standard Disclosure Template

Geographical breakdown of risk-weighted amounts (RWA) in relation to private sector credit exposures

HKD'000

		a	b	c	d
	Jurisdiction (J) (Note 1)	Applicable JCCyB ratio in effect (Note 2)	Total RWA used in computation of CCyB ratio of AI	CCyB ratio of AI	CCyB amount of AI
1	Hong Kong	1.25%	10,993,731		
2	Mainland China	0.00%	2,319,404		
3	South Korea	0.00%	122,691		
4	Thailand	0.00%	391,648		
	Total		13,827,474	0.99%	137,422

Note 1. The geographical allocation of the private sector credit exposures are determined according to the geographic location of obligors on an ultimate risk basis, and reference is made to the guidance provided in the HKMA's SPM CA-B-3 Countercyclical Capital Buffer (CCyB) - Geographical Allocation of Private Sector Credit Exposures.

Note 2. For Jurisdiction without announcement on the CCyB rate, 0% is applied according to Banking (Capital) Rules.