Scotiabank (Hong Kong) Limited

Leverage Ratio Disclosures for the year ended October 31, 2018

Leverage Ratio Common Disclosure Template

	Item	Leverage ratio framework HK$ equivalent '000
	On-balance sheet exposures	
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	16,481,960
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(408)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	16,481,552
	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	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)	-
	Securities financing transaction exposures	
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	-
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	-

	Item	Leverage ratio framework HK$ equivalent '000
14	CCR exposure for SFT 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	5,936,755
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(3,542,573)
19	Off-balance sheet items (sum of lines 17 and 18)	2,394,182
	Capital and total exposures	
20	Tier 1 capital	5,423,736
20a	Total exposures (sum of lines 3, 11, 16 and 19)	18,875,734
20b	Adjustments for specific and collective provisions	(2,475)
21	Total exposures after adjustments for specific and collective provisions	18,873,259
	Leverage ratio	
22	**Basel III leverage ratio**	**28.74%**