

Scotiabank (Hong Kong) Limited

Leverage Ratio Disclosures for the period ended April 30, 2015

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)	29,372,026
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(9,960)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	29,362,066
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	5,818,967
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(2,719,922)
19	Off-balance sheet items (sum of lines 17 and 18)	3,099,045
Capital and total exposures		
20	Tier 1 capital	4,744,182
21	Total exposures (sum of lines 3, 11, 16 and 19)	32,461,111
Leverage ratio		
22	Basel III leverage ratio	14.61%