Scotiabank (Hong Kong) Limited

Leverage Ratio Disclosures for the period ended April 30, 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)	13,434,331
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(456)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	13,433,875
	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	7,101,958
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(4,533,145)
19	Off-balance sheet items (sum of lines 17 and 18)	2,568,813
Capital and total exposures		
20	Tier 1 capital	5,365,580
21	Total exposures (sum of lines 3, 11, 16 and 19)	16,002,688
Leverage ratio		
22	**Basel III leverage ratio**	**33.53%**