

Habib Bank Zurich (Hong Kong) Limited
恒比銀行蘇黎世(香港)有限公司

Regulatory Disclosures

監管披露

for the period ended 30 September 2018

2018年9月30日

Template LR2: Leverage ratio ("LR")

		(a)	(b)
		HK\$'000 equivalent	
		30-Sep-2018	30-Jun-2018
On-balance sheet exposures			
1	On-balance sheet exposures (excluding those arising from derivative contracts and SFTs, but including collateral)	2,239,771	2,180,348
2	Less: Asset amounts deducted in determining Tier 1 capital	(4,005)	(4,014)
3	Total on-balance sheet exposures (excluding derivative contracts and SFTs)	2,235,766	2,176,334
Exposures arising from derivative contracts			
4	Replacement cost associated with all derivative contracts (where applicable net of eligible cash variation margin and/or with bilateral netting)	363	-
5	Add-on amounts for PFE associated with all derivative contracts	1,718	909
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the applicable accounting framework	-	-
7	Less: Deductions of receivables assets for cash variation margin provided under derivative contracts	-	-
8	Less: Exempted CCP leg of client-cleared trade exposures	-	-
9	Adjusted effective notional amount of written credit derivative contracts	-	-
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivative contracts	-	-
11	Total exposures arising from derivative contracts	2,081	909
Exposures arising from SFTs			
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	-	-
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets	-	-
14	CCR exposure for SFT assets	-	-
15	Agent transaction exposures	-	-
16	Total exposures arising from SFTs	-	-
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	1,777,846	1,889,820
18	Less: Adjustments for conversion to credit equivalent amounts	(1,573,126)	(1,668,902)
19	Off-balance sheet items	204,720	220,918
Capital and total exposures			
20	Tier 1 capital	510,661	512,591
20a	Total exposures before adjustments for specific and collective provisions	2,442,567	2,398,161
20b	Adjustments for specific and collective provisions	-	-
21	Total exposures after adjustments for specific and collective provisions	2,442,567	2,398,161
Leverage ratio			
22	Leverage ratio	20.91%	21.37%

模版 LR2：槓桿比率

		(a)	(b)
		港元'000 等值	
		2018年9月30日	2018年6月30日
資產負債表內風險承擔			
1	資產負債表內風險承擔（不包括由衍生工具合約或證券融資交易(SFT)產生的風險承擔，但包括抵押品）	2,239,771	2,180,348
2	扣減：斷定一級資本時所扣減的資產數額	(4,005)	(4,014)
3	資產負債表內風險承擔總額（不包括衍生工具合約及 SFT）	2,235,766	2,176,334
由衍生工具合約產生的風險承擔			
4	所有與衍生工具合約有關的重置成本（如適用的話，扣除合資格現金變動保證金及 / 或雙邊淨額結算）	363	-
5	所有與衍生工具合約有關的潛在未來風險承擔的附加數額	1,718	909
6	還原因提供予對手方而須根據適用會計框架從資產負債表中扣減的衍生工具抵押品的數額	-	-
7	扣減：就衍生工具合約提供的現金變動保證金的應收部分	-	-
8	扣減：中央交易對手方風險承擔中與客戶結算交易有關而獲豁免的部分	-	-
9	經調整後已出售信用衍生工具合約的有效名義數額	-	-
10	扣減：就已出售信用衍生工具合約作出調整的有效名義抵銷及附加數額的扣減	-	-
11	衍生工具合約產生的風險承擔總額	2,081	909
由SFT產生的風險承擔			
12	經銷售會計交易調整後（在不確認淨額計算下）的 SFT 資產總計	-	-
13	扣減：SFT 資產總計的應付現金與應收現金相抵後的淨額	-	-
14	SFT 資產的對手方信用風險承擔	-	-
15	代理交易風險承擔	-	-
16	由 SFT 產生的風險承擔總額	-	-
其他資產負債表外風險承擔			
17	資產負債表外風險承擔名義數額總額	1,777,846	1,889,820
18	扣減：就轉換為信貸等值數額作出的調整	(1,573,126)	(1,668,902)
19	資產負債表外項目	204,720	220,918
資本及風險承擔總額			
20	一級資本	510,661	512,591
20a	為特定準備金及集體準備金作出調整前的風險承擔總額	2,442,567	2,398,161
20b	為特定準備金及集體準備金作出的調整	-	-
21	為特定準備金及集體準備金作出調整後的風險承擔總額	2,442,567	2,398,161
槓桿比率			
22	槓桿比率	20.91%	21.37%