Habib Bank Zurich (Hong Kong) Limited

Summary Comparison Table as at 30 June 2015

	Item	Leverage ratio framework HK$'000
1	Total consolidated assets as per published financial statements	2,206,408
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	0
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	0
4	Adjustments for derivative financial instruments	1,456
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	0
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off-balance sheet exposures)	255,490
7	Other adjustments	(54,796)
8	**Leverage ratio exposure**	2,408,558

Habib Bank Zurich (Hong Kong) Limited

Leverage Ratio Common Disclosure Template as at 30 June 2015

	Item	Leverage ratio framework HK$'000
	On-balance sheet exposures	
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	2,152,754
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(1,142)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	2,151,612
	Derivative exposures	
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	9
5	Add-on amounts for PFE associated with all derivatives transactions	1,447
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	0
7	Less: Deductions of receivables assets for cash variation margin provided in derivatives transactions (reported as negative amounts)	0
8	Less: Exempted CCP leg of client-cleared trade exposures (reported as negative amounts)	0
9	Adjusted effective notional amount of written credit derivatives	0
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivatives (reported as negative amounts)	0
11	Total derivative exposures (sum of lines 4 to 10)	1,456
	Securities financing transaction exposures	
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	0
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	0
14	CCR exposure for SFT assets	0
15	Agent transaction exposures	0
16	Total securities financing transaction exposures (sum of lines 12 to 15)	0
	Other off-balance sheet exposures	
17	Off-balance sheet exposure at gross notional amount	2,085,029
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	(1,829,539)
19	Off-balance sheet items (sum of lines 17 and 18)	255,490
	Capital and total exposures	
20	Tier 1 capital	508,924
21	Total exposures (sum of lines 3, 11, 16 and 19)	2,408,558
	Leverage ratio	
22	**Basel III leverage ratio**	**21.13%**

恒 比 銀 行 蘇 黎 世 (香 港) 有 限 公 司

於二零一五年六月三十日的對賬摘要比較表

	項目	槓桿比率框架 港幣千元
1	已發布財務報表所列載的綜合資產總額	2,206,408
2	對爲會計目的須作綜合計算、但在監管綜合計算範圍以外的金融業實體或商業實體的投資而須作的相關調整	0
3	根據認可機構的適用會計框架於資產負債表內確認、但不包括在槓桿比率風險承擔計量值內的任何受信資產而須作的相關調整	0
4	有關衍生金融工具的調整	1,456
5	有關證券融資交易的調整(即回購交易及其他類似的有抵押借貸)	0
6	有關資產負債表外項目的調整(即資產負債表外風險承擔轉換爲信貸等值數額)	255,490
7	其他調整	(54,796)
8	**槓桿比率風險承擔**	2,408,558

恒 比 銀 行 蘇 黎 世 (香 港) 有 限 公 司

於二零一五年六月三十日的槓桿比率通用披露模版

	項目	槓桿比率框架 港幣千元
	資產負債表內風險承擔	
1	資產負債表內項目(不包括衍生工具及證券融資交易，但包括抵押品)	2,152,754
2	扣減：斷定《巴塞爾協定三》一級資本時所扣減的資產數額(以負數表示)	(1,142)
3	資產負債表內風險承擔總額(不包括衍生工具及證券融資交易)(第1及2行相加之數)	2,151,612
	衍生工具風險承擔	
4	所有與衍生工具交易有關的重置成本(即扣除合資格現金變動保證金)	9
5	所有與衍生工具交易有關的潛在未來風險承擔的附加數額	1,447
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	0
7	扣減：就衍生工具交易提供的現金變動保證金的應收部分(以負數表示)	0
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(以負數表示)	0
9	經調整後已出售信用衍生工具的有效名義數額	0
10	扣減：就已出售信用衍生工具作出調整的有效名義抵銷及附加數額的扣減(以負數表示)	0
11	衍生工具風險承擔總額（第4至10行相加之數)	1,456
	證券融資交易風險承擔	
12	經銷售會計交易調整後(在不確認淨額計算下)的證券融資交易資產總計	0
13	扣減：證券融資交易資產總計的應付現金與應收現金相抵後的淨額(以負數表示)	0
14	證券融資交易資產的對手方信用風險承擔	0
15	代理交易風險承擔	0
16	證券融資交易風險承擔總額（第12至15行相加之數)	0
	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計	2,085,029
18	扣減：就轉換爲信貸等值數額作出的調整(以負數表示)	(1,829,539)
19	資產負債表外項目(第17及18行相加之數)	255,490
	資本及風險承擔總額	
20	一級資本	508,924
21	風險承擔總額（第3、11、16及19行相加之數)	2,408,558
	槓桿比率	
22	**《巴塞爾協定三》槓桿比率**	**21.13%**