LR

Co. No. M M / Y Y CAT.

(For Official Use Only)

SECRET

Information required under the Banking Ordinance

RETURN OF LEVERAGE RATIO

*COMBINED / CONSOLIDATED RETURN

As at _____

* Delete which is not appropriate. Combined and consolidated returns are defined in the completion instructions.

Name of Authorized Institution	Date of Submission

The Banking Ordinance

The Monetary Authority requires the submitting Authorized Institution to provide the information specified in this return to the Monetary Authority, in the form set out in the return, in accordance with section 63(2) of the Banking Ordinance.

The information, in the form of the duly completed return, must be submitted to the Monetary Authority:
(a) in the case of a combined return or consolidated return – within one month after the end of each quarter unless otherwise advised by the Monetary Authority; and
(b) if the submission deadline falls on a public holiday, it will be deferred to the next working day.

This return must be completed in accordance with the completion instructions issued by the Monetary Authority to ensure that all requisite information is provided and submitted in the required form.

We certify that this return is, to the best of our knowledge and belief, correct.

_____ _____

Chief Accountant *Chief Executive*

_____ _____

Name *Name*

Name and telephone number of responsible person who may be contacted by the Monetary Authority in case of any query

_____ _____

Name *Telephone Number*

Return of Leverage Ratio

Item	Nature of Item	Column 1 (HK$ '000)	Column 2 (HK$ '000)	Column 3 (HK$ '000)	Column 4 (HK$ '000)
Section 1: Exposure Measure					
(1)	On-balance Sheet Exposures (excluding derivative contracts and securities financing transactions but including related on-balance sheet collateral)	0			**0**
	(a) *Less: Regulatory adjustments*		0		
	(b) Gross-up for collateral provided in respect of derivative contracts		0		
	(c) *Less: Receivables in respect of cash variation margin provided in derivative contracts*		0		
	(d) *Less: Adjustment for securities received under securities financing transactions that are recognised as an asset*		0		
(2)	Derivative Exposures	0			**0**
	(a) Replacement cost associated with all derivative contracts		0		
	(i) of which: replacement cost associated with the offering of client clearing services			0	
	(b) Add-on amounts for potential future exposure associated with all derivative contracts		0		
	(i) of which: potential future exposure associated with the offering of client clearing services			0	
	(c) Adjusted effective notional amount of written credit-related derivative contracts		0		
	(d) *Less: Permitted reductions in effective notional amount and permitted deductions from add-on amounts for potential future exposure of written credit-related derivative contracts*		0		
	(e) *Less: Exempted CCP legs of client-cleared trade exposures*		0		
(3)	Securities Financing Transaction (SFT) Exposures	0			**0**
	(a) Gross SFT assets, after adjusting for sales accounting transactions		0		
	(b) *Less: Netted amounts of cash payables and cash receivables of gross SFT assets*		0		
	(c) Counterparty credit risk exposure for SFT assets		0		
	(d) Agent transaction exposures		0		

Item	Nature of Item	Column 1 (HK$ '000)	Column 2 (HK$ '000)	Column 3 (HK$ '000)	Column 4 (HK$ '000)
(4)	Other Off-balance Sheet Exposures		CCF (%)		**0**
	(a) Exposures with a 10% CCF for the calculation of Leverage Ratio	0	10		**0**
	(b) Exposures with a 20% CCF for the calculation of Leverage Ratio	0	20		**0**
	(c) Exposures with a 40% CCF for the calculation of Leverage Ratio	0	40		**0**
	(d) Exposures with a 50% CCF for the calculation of Leverage Ratio	0	50		**0**
	(e) Exposures with a 100% CCF for the calculation of Leverage Ratio	0	100		**0**
(5)	Collective provisions and specific provisions that are allowed to be excluded from Exposure Measure				**0**
Section 2: Calculation of the Leverage Ratio					
(6)	Exposure Measure for the calculation of the Leverage Ratio **(A)**				**0**
(7)	Tier 1 Capital After Deductions **(B)**				**0**
(8)	**LEVERAGE RATIO** **[((B) / (A)) * 100%]** **(C)**				**0.0000%**