LR

Co. No.	M M / Y Y	CAT.

(For Official Use Only)

SECRET

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

Information requested in this return is required under section 63(2) of the Banking Ordinance. The return should be submitted to the Monetary Authority not later than 6 weeks after the end of each quarter, unless otherwise advised by the Monetary Authority.

Note: This return is to be prepared in accordance with the completion instructions issued by the Monetary Authority

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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*

MA(BS)27 (03/2018)

Return of Leverage Ratio

Item	Nature of Item	Column 1 (HK$ '000)	Column 2 (HK$ '000)	Column 3 (HK$ '000)
Section 1: Exposure Measure				
(1)	On-balance Sheet Exposures	0		**0**
	(a) *Less: Regulatory adjustments*		0	
(2)	Derivative Exposures	0		**0**
	(a) Replacement cost associated with all derivatives transactions		0	
	(b) Add-on amounts for potential future exposure associated with all derivatives transactions		0	
	(c) Gross-up for collateral provided in respect of derivatives transactions		0	
	(d) Adjusted effective notional amount of written credit derivatives		0	
	(e) *Less: Permitted reductions in notional amount and permitted deductions from add-on amounts for potential future exposure of written credit derivatives*		0	
	(f) *Less: Receivables in respect of cash variation margin provided in derivatives transactions*		0	
	(g) *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	
(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 50% CCF for the calculation of Leverage Ratio	0	50	**0**
	(d) 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%**