AB



SECRET

under the Banking Ordinance

QUARTERLY REPORTING ON THE COUNTERCYCLICAL CAPITAL BUFFER (CCyB)

*COMBINED / CONSOLIDATED RETURN									
As at									
* Delete which is not appropriate. Combined and consolidated returns are defined in the com-	ppletion instructions.								
Name of Authorized Institution	Date of Submission								
The Banking Ordina	ance								
Information requested in this return is required under section 63(2) of the Banking to the Monetary Authority not later than 1 month after the end of each quarter, ur Authority.	-								
Note: This return is to be prepared in accordance with the completion instruction.	s issued by the Monetary Authority								
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								

Quarterly Reporting on the Countercyclical Capital Buffer (CCyB)

(HK\$ '000) unless otherwise stated

Column		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)
Jurisdiction	Code	RWA for private sector credit exposures (BCR §3N and §3O(1))						As of the current quarter (Q0)		a. As of the 1st quarter after the current reporting quarter (Q0+1)		b. As of the 2nd quarter after the current reporting quarter (Q0+2)		c. As of the 3rd quarter after the current reporting quarter (Q0+3)		d. As of the 4th quarter after the current reporting quarter (Q0+4)		
		Under STC Approach (BCR Part 4)	Under BSC Approach (BCR Part 5)	Under IRB Approach (BCR Part 6)	For Exposures to CCPs (BCR Division 4 of Part 6A)	For Securitization Exposures (BCR Part 7)	For Market Risk - Specific Risk (BCR Part 8 and section 3(O)(1)(b))	Total RWA [Sum of Columns (1) through (6)]	CCyB ratio / Applicable JCCyB ratio (%)	Product of Column (7) x Column (8) for Each Jurisdiction	CCyB ratio / Applicable JCCyB ratio (%)	Product of Column (7) x Column (10) for Each Jurisdiction	CCyB ratio / Applicable JCCyB ratio (%)	Product of Column (7) x Column (12) for Each Jurisdiction	CCyB ratio / Applicable JCCyB ratio (%)	Product of Column (7) x Column (14) for Each Jurisdiction	CCyB ratio / Applicable JCCyB ratio (%)	Product of Column (7) x Column (16) for Each Jurisdiction
CCyB ratio																		
Total across jurisdictions																		
Hong Kong, China																		
Mainland China																		