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			Co.	No.			=	М	М		Υ	Υ	=	CAT.
(For Official Use Only)														

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 completion instructions.					
Name of Authorized Institution		Date of Submission				
The Banking Ord	inance					
Information requested in this return is required under section 63(2) of the Batto the Monetary Authority not later than 1 month after the end of each quarte Authority.						
Note: This return is to be prepared in accordance with the completion instru	ctions issued by the Monetary A	uthority				
We certify that this return is, to the best of our knowledge and belief, correct						
Chief Accountant	Chief Exe	cutive				
Name	Name	Name				
Name and telephone number of responsible person who may be contacted by the I	Monetary Authority in case of any q	uery				
Name	Telephone I	Number				

MA(BS)25 (03/2025)

Quarterly Reporting on the Countercyclical Capital Buffer (CCyB)

(HK\$ '000) unless otherwise stated

Co	lumn	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)
		RWA for private sector credit exposures (BCR §3N and §3O(1))						As of the current quarter (Q ₀)		a. As of the 1st quarter after the current reporting quarter (Q ₀₊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 (Q ₀₊₃)		d. As of the 4th quarter after the current reporting quarter (Q ₀₊₄)		
Jurisdiction	Code	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 (BCR Part 8 and §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		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																		
