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Information required under the Banking Ordinance

RETURN OF LEVERAGE RATIO

*COMBINED	CONSOL	IDVLED	DETIIDN

ED RETURN						
* Delete which is not appropriate. Combined and consolidated returns are defined in the completion instructions.						
Date of Submission						
rdinance						
provide the information specified in this return to the Monetary 2) of the Banking Ordinance.						
ted to the Monetary Authority: nonth after the end of each quarter unless otherwise advised by to the next working day.						
tions issued by the Monetary Authority to ensure that all						
rect.						
Chief Executive						
Name						
the Monetary Authority in case of any query						
Telephone Number						

MA(BS)27 (Rev. 03/2025)

Return of Leverage Ratio

Item	Nature of Item	Column 1 (HK\$ '000)	Column 2 (HK\$ '000)	Column 3 (HK\$ '000)	Column 4 (HK\$ '000)		
Secti	on 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) <u>Less</u> : Regulatory adjustments		0				
	(b) Gross-up for collateral provided in respect of derivative contracts		0				
	(c) <u>Less</u> : 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) <u>Less</u> : 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) <u>Less</u> : 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
Secti	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%