

## Information required under the Banking Ordinance

## RETURN OF LARGE EXPOSURES

\* LOCAL OFFICE(S) / LOCAL OFFICES AND OVERSEAS BRANCHES / CONSOLIDATED POSITION

As at .....

\* Delete where inapplicable

Name of Authorized Institution	Date of Submission
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## 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 not later than one month after the end of each quarter, unless otherwise advised by the Monetary Authority. 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.

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

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*Chief Accountant*

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*Chief Executive*

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*Name*

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*Name*

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

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*Name*

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*Telephone Number*

**IA. General information of the AI in relation to the reporting of MA(BS)28**

	(i) Locally incorporated AIs HK\$'000	(ii) Overseas incorporated AIs HK\$'000
1 Tier 1 capital		
2 Locally incorporated AIs reporting as/ Overseas incorporated AIs reporting as if		
(a) Category A institution		
(b) Category B institution		
3 For the purpose of MA(BS)28, the adoption of selected measurement approach (if applicable):		
(a) The SA-CCR approach		
(b) The SA(CCR) approach		
(c) Alternative method for calculating the default risk exposures for an intragroup counterparty		
(d) Alternative measurement approach of indirect exposure from recognized collateral for an AI which has adopted the SA-CCR approach / SA(CCR) approach		
(e) Alternative treatment of credit risk adjustment and risk transfer mechanism in home jurisdiction		

**I. Exposures to any connected party equal to or exceeding 5% of Tier 1 capital during the reporting period**

(in HK\$'000)

[illegible]

Memorandum Items	Amount (in HK\$'000) Before CRM	Amount (in HK\$'000) After CRM	As % of Tier 1 capital (%) Before CRM	As % of Tier 1 capital (%) After CRM
Aggregate exposure to connected parties			#DIV/0!	#DIV/0!
Aggregate exposure to connected natural persons			#DIV/0!	#DIV/0!

**II. Twenty largest exposures (and all those equal to or exceeding 10% of Tier 1 capital) before CRM during the reporting period**

(in HK\$'000)

[illegible]

**III. Twenty largest exposures (and all those equal to or exceeding 10% of Tier 1 capital) after CRM during the reporting period**

(in HK\$'000)

[illegible]

<u>Memorandum Item</u>	Amount (in HK\$'000) After CRM	As % of Tier 1 capital (%) After CRM
For monitoring of clustering limit: Aggregate amount of large exposure excluding banks		#DIV/0!

**IV. Exempted exposures before CRM (other than intragroup exposures) equal to or exceeding 10% of Tier 1 capital**

(in HK\$'000)

[illegible]

**V. Intragroup exposures equal to or exceeding 5% of Tier 1 capital (local AIs) or 20 largest intragroup exposures (overseas AIs) during the reporting period**

(in HK\$'000)

Name of entity	Maximum exposure before CRM in reporting period	Exposures at reporting date										
		Exempted Exposure before CRM						Total exempted exposure before CRM = Sum of columns (3) to (8)	As % of Tier 1 capital (%)	Total exempted exposure after CRM	Memorandum item: Deductions (amount of deduction according to rule 57 of BELR excluded from columns (3) to (8))	Memorandum item: Economic sector
		On-balance sheet exposures in the banking book (excluding those in relation to column (6))	Trading book exposures (excluding those in relation to column (6))	Off-balance sheet exposures (excluding those in relation to column (6))	Default risk exposures arising from derivative contracts and SFTs	Exposures arising from investment with additional risk factor	Indirect exposures					
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)
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Memorandum Items	Amount (in HK\$'000) Before CRM	Amount (in HK\$'000) After CRM	As % of Tier 1 capital (%) Before CRM	As % of Tier 1 capital (%) After CRM
Internal aggregate intragroup exposure limit				
Internal limit on exposure to each non-bank group entity				
Aggregate intragroup exposures			#DIV/0!	#DIV/0!