

Return of Leverage Ratio

Item	Nature of Item	Column 1 (HK\$ '000)	Column 2 (HK\$ '000)	Column 3 (HK\$ '000)	Column 4 (HK\$ '000)
Section 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) <u>Less</u> : 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) <u>Less</u> : 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		

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(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
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%