



### 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 Ordinance

Information requested in this return is required under section 63(2) of the Banking Ordinance. The return should be submitted to the Monetary Authority not later than 1 month after the end of each quarter, unless otherwise advised by the Monetary Authority.

Note: This return is to be prepared in accordance with the completion instructions 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

Telephone Number

MA(BS)XX

# 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)
		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 (Q <sub>0</sub> +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 - 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 SAR																		
China																		
Zimbabwe																		

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