



HONG KONG MONETARY AUTHORITY
香港金融管理局

Our Ref.: B1/15C
B9/128C
B9/151C

29 March 2016

The Chief Executive
All locally incorporated authorized institutions

Dear Sir / Madam,

Basel III Implementation – Countercyclical Capital Buffer Ratio Standard Disclosure Template

I am writing to inform you that, following consultation with the two industry associations, the HKMA is issuing the final version of the Countercyclical Capital Buffer Ratio (“CCyB ratio”) standard disclosure template (together with the associated explanatory text).

Please ensure that your institution uses this standard disclosure template for the purpose of making interim and annual financial disclosures regarding its CCyB ratio and the computation of the ratio, as required under section 24B and section 45B of the Banking (Disclosure) Rules, in relation to any balance sheet date on or after 31 March 2016.

The standard template can be accessed through the “Basel III” icon on the HKMA’s public website (<http://www.hkma.gov.hk>) or through the private website (<http://www.stet.iclnet.hk>).

Should you have any questions regarding the template, please feel free to contact Miss Theresa Kwan at tyykwana@hkma.gov.hk or Mr Lai-chun So at lcsa@hkma.gov.hk.

Yours faithfully,

Karen Kemp
Executive Director (Banking Policy)

Encl.

c.c. The Chairperson, The Hong Kong Association of Banks
The Chairman, The DTC Association
FSTB (Attn. Mr Jackie Liu)