



HONG KONG MONETARY AUTHORITY
香港金融管理局

Banking Policy Department

銀行政策部

Our Ref.: B9/151C
B9/155C
S4/16C
CB/POL/4/5/34

6 February 2015

The Chief Executive
All category 1 institutions

Dear Sir/Madam,

Basel III Implementation – Standard Template for Disclosures in Relation to Liquidity Coverage Ratio (“LCR”)

I am writing to inform you that, following consultation with the two industry Associations, the Monetary Authority is issuing the final version of the LCR standard disclosure template (including accompanying completion instructions). Pursuant to section 6(1)(ab) of the Banking (Disclosure) Rules, the template is to be used by category 1 institutions for the disclosure of their LCR (and related information) once the amendments to the Rules brought about by the Banking (Disclosure)(Amendment) Rules 2014 (“BDAR 2014”) come into effect on 31 March 2015. A copy of the template is enclosed for your reference.

Please ensure that your institution uses the standard template to meet the disclosure obligations in subsections (1), (3), (4) and (5) of sections 30A, 51A and 103A of the BDAR 2014, where applicable, for making interim and annual disclosures of your institution’s LCR (and related information), to the extent that the template covers the relevant required disclosure items, for the reporting periods ending after 31 December 2014.

The standard template, in both English and Chinese, can be accessed through the “Basel III” icon on the HKMA’s public website (<http://www.hkma.gov.hk>) or through the HKMA’s private website (<http://www.stet.iclnet.hk>). The Chinese version of the accompanying completion instructions will be uploaded to the HKMA’s website as soon as it is available.

Should you have any questions regarding the template and accompanying completion instructions, please feel free to contact Amy Siu on 2878-1321 or Jingchun Zhang on 2878-1142.

Yours faithfully,

Karen Kemp
for Monetary Authority

Encl.

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