



HONG KONG MONETARY AUTHORITY
香港金融管理局

Our Ref: B1/15C
B9/75C
B9/143C
S4/3C

2 March 2018

The Chief Executive
All locally incorporated authorized institutions

Dear Sir/Madam,

Revised Return of Capital Adequacy Ratio (Form MA(BS)3) (“CAR Return”) and New Return of Leverage Ratio (Form MA(BS)27) (“LR Return”)

I am writing to inform you that, following recent industry consultation, we have finalised the revised Return on Capital Adequacy Ratio (Form MA(BS)3) (“CAR Return”) and the new Return of Leverage Ratio (Form MA(BS)27) (“LR Return”), together with their accompanying Completion Instructions (“CIs”), as enclosed.

For the revisions of the CAR Return and its accompanying CIs, changes since the last version in use are highlighted for ease of reference (except for Part III d on securitization exposures which is replaced by a new set of templates and instructions).

The electronic files for the two Returns and their accompanying CIs are available for downloading from the HKMA’s supervisory communication website (<http://www.stet.iclnet.hk>). Reporting institutions should submit the Returns to the HKMA, via the STET system, starting from the reporting period ending 31 March 2018.

Should you have any questions regarding the technical aspect of the return templates or STET submission, please feel free to contact our STET helpdesk at 2878-1800.

Yours faithfully,

Daryl Ho
Executive Director (Banking Policy)

Encl

cc: The Chairperson, The Hong Kong Association of Banks
The Chairman, The DTC Association
FSTB (Attn: Ms Eureka Cheung)