



HONG KONG MONETARY AUTHORITY
香港金融管理局

Banking Policy Department

Our Ref: B1/15C, B9/75C
B9/130C, B9/143C,
S4/3C, CB/POL/4/5/34

12 May 2021

The Chief Executive
All Authorized Institutions

Dear Sir/Madam,

Revised banking returns and disclosure templates/tables for implementation of revised counterparty credit risk framework, etc.

I am writing to inform you that, following recent industry consultation, we have finalised the enclosed revised templates and completion instructions (“CIs”) of the Return of Capital Adequacy Ratio (Form MA(BS)3) and the Return of Assets and Liabilities (Form MA(BS)1). Key changes since the last version in use are highlighted for ease of reference.

The electronic files for the two revised 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 two revised Returns to the HKMA, via the STET system, starting from the position as of 30 June 2021.

For revisions in respect of the Return of Leverage Ratio (Form MA(BS)27), the Return of Large Exposures (Form MA(BS)28), and the disclosure templates/tables, the HKMA will issue a separate circular to inform the industry of the relevant details shortly.

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 Chairperson, The DTC Association
FSTB (Attn: Ms Eureka Cheung)