



HONG KONG MONETARY AUTHORITY
香港金融管理局

Banking Policy Department

Our Ref: B4/9C, B9/196C

13 June 2025

By email

Mrs Lourdes A. Salazar
Chairperson
The DTC Association
Unit 1704, 17/F Strand 50
50 Bonham Strand
Sheung Wan
Hong Kong

Dear Mrs Salazar,

**Cryptoassets standard and other miscellaneous amendments:
consultation on return templates**

Further to the statutory consultation on the draft rules for implementing the Basel Committee's standard on the prudential treatment of banks' cryptoasset exposures and other miscellaneous updates, we have put together the enclosed set of revised return templates. They are complemented by explanatory notes to reflect the reporting requirements for the following returns applicable when the cryptoassets standard and other miscellaneous amendments are implemented in Hong Kong. In areas where the layouts of the return templates remain unchanged, only the explanatory notes or the revised completion instructions are provided to offer additional guidance.

- Liquidity Position (MA(BS)1E)
- Certificate of Compliance (MA(BS)1F)
- Capital Adequacy Ratio (MA(BS)3)
- Return on Market Risk and CVA Risk Capital Charge (MA(BS)3A)
- Return of Stable Funding Position of an Authorized Institution (MA(BS)26)
- Return of Leverage Ratio (MA(BS)27)
- Return of Large Exposures (MA(BS)28)

While these return templates, explanatory notes and completion instructions are of a preliminary nature, we hope they will be useful in guiding the system

developments of authorized institutions to capture the required data in their preparatory work towards implementing the new requirements.

I would be grateful if you could circulate this letter with its enclosures to all members of the Association and let us have any comments by 11 July 2025.

I am writing in similar terms to the Hong Kong Association of Banks.

Yours sincerely,

Donald Chen
Executive Director (Banking Policy)

Encl

cc: FSTB (Attn: Mr Timothy Wong)