

**[ BSP MEMORANDUM NO. M-2011-062, December 13, 2011 ]**

**AMENDMENT OF THE REPORTING TEMPLATE OF THE REVISED RISK-BASED CAPITAL ADEQUACY FRAMEWORK PURSUANT TO CIRCULAR NO. 740 DATED 16 NOVEMBER 2011**

*Adopted: 13 December 2011*

*Date Filed: 26 January 2012*

Pursuant to Circular No. 740 dated 16 November 2011 on the Amendment of Appendix 46 (Guidelines to Incorporate Market Risk in the Risk-Based Capital Adequacy Framework) of the Manual of Regulations for Banks (MORB), covered banks and quasi-banks using either the Standardized Approach or the Internal Models Approach in computing the capital charge for market risk shall use Part IV.3a of the CAR Reporting Template in calculating the incremental capital charge on their foreign exchange exposures arising from non-deliverable forward (NDF) transactions.

The revised portions of Part IV of the Capital Adequacy Ratio (CAR) Reporting Template incorporating the abovementioned amendment are attached as Annex A[\*].

Covered banks and quasi-banks shall integrate the revised schedules in the CAR reports, on both solo and consolidated bases, to be submitted to the Supervisory data Center starting with the quarter ending 31 March 2012.

For strict compliance.

(SGD.) NESTOR A. ESPENILLA, JR.  
*Deputy Governor*

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[\*] Text Available at Office of the National Administrative Register, U.P. Law Complex, Diliman, Quezon City.

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