

Explanatory Notes on Proposed Revisions to the Templates of Return of Stable Funding Position of an Authorized Institution (MA(BS)26)

Part 1: Summary Certificate

Section (I): Reporting of Net Stable Funding Ratio (NSFR) shortfall by category 1 institutions

Item	Remarks
3(a) and 3(b)	Two memorandum items (i.e. 3(a) and 3(b)) are added to collect information from reporting category 1 institution regarding cryptoassets and cryptoliabilities for NSFR calculation purposes. Item 3(a) – report the total weighted amounts of tokenised claims from customers or counterparties as reported under items (I)1 to (I)7 of Part 2 as available stable funding. Item 3(b) – report the total weighted amounts of cryptoassets as reported under items (II)(A)1 to (II)(A)8, (II)(A)11 and (II)(B) of Part 2 as required stable funding.

Section (II): Reporting of average Core Funding Ratio (CFR) by category 2A institutions

Item	Remarks
4(a) and 4(b)	Two memorandum items (i.e. 3(a) and 3(b)) are added to collect information from reporting category 2A institution regarding cryptoassets and cryptoliabilities for CFR calculation purposes. Item 4(a) – report the total weighted amounts of tokenised claims from customers or counterparties as reported under items (I)1 to (I)4 of Part 3 as available core funding. Item 4(b) – report the total weighted amounts of cryptoassets as reported under items (II)1 to (II)7 and items (II)10 of Part 3 as required core funding.