



HONG KONG MONETARY AUTHORITY
香港金融管理局

Our Ref.: B1/15C
S4/16C
S5/1C

16 June 2015

The Chief Executive
All Authorized Institutions

Dear Sir/Madam,

Return on Intraday Liquidity Position of an Authorized Institution (Form MA(BS)22)

Following consultation with the two industry Associations, I write to inform you that we are releasing today the final version of the new *Return on Intraday Liquidity Position of an Authorized Institution*, which was developed to implement in Hong Kong the guidance, *Monitoring Tools for Intraday Liquidity Management*, issued by the Basel Committee on Banking Supervision in April 2013.

The Return template (and associated completion instructions), which have been revised to address various comments and suggestions made by the industry Associations, are enclosed for reference. Authorized institutions (AIs) may also access this Return on the HKMA's public website (<http://www.hkma.gov.hk/eng/key-functions/banking-stability/banking-policy-and-supervision/regulatory-framework.shtml>).

The first submission of this Return should be based on the reporting position of October 2015. We will inform AIs under separate cover when the electronic form of this Return is available for downloading from the HKMA's supervisory communication website (<http://www.stet.iclnet.hk>).

If you have any questions regarding the contents of this letter, please contact Mr Argus Leung at 2878 1626 or Ms Echo Chan at 2878 1558.

Yours faithfully,

Noel Sacasa
Acting Executive Director (Banking Policy)

Encl.

cc: The Chairman, The Hong Kong Association of Banks
The Chairman, The DTC Association
FSTB (Attn: Mr Jackie Liu)