



HONG KONG MONETARY AUTHORITY
香港金融管理局

Our Ref: B1/15C
S4/16C

11 January 2018

The Chief Executive
All Authorized Institutions

Dear Sir / Madam,

Return of Stable Funding Position of an Authorized Institution (MA(BS)26)

I write to inform you that, after consultation with the two industry Associations, we have finalised the captioned Return and the associated Completion Instructions as annexed to this letter.

Category 1 and category 2A institutions are required to use this Return to calculate the Net Stable Funding Ratio (NSFR) and Core Funding Ratio (CFR) respectively, and report this Return to the HKMA quarterly according to the timelines set out in the Completion Instructions. We will inform the relevant institutions when the electronic file for the submission of this Return is available for downloading. In the meantime, the reporting institutions may use the Excel file available at the Supervisory Communication Website (<http://www.stet.iclnet.hk>) to calculate the NSFR or CFR.

Yours faithfully,

Daryl Ho
Executive Director (Banking Policy)

Encl

cc: The Chairperson, The Hong Kong Association of Banks
The Acting Chairperson, The DTC Association
FSTB (Attn: Ms Eureka Cheung)