



EDBS/KH/C/2/2020  
9<sup>th</sup> January 2020

**Chief Executive Officer**  
All Bahraini Conventional Bank Licensees  
Manama  
Kingdom of Bahrain

Dear Sir,

**Appendix BR-24 Net Stable Funding Ratio (NSFR) – Volume 1**

As you are aware, Paragraph LM-12.5.1 of the Liquidity Risk Management Module (Module LM), requires all Bahraini conventional bank licensees to report their “solo” and “consolidated” NSFR to CBB on a quarterly basis, within 14 calendar days of the quarter end. For this purpose, the CBB is issuing “Appendix BR-24 Net Stable Funding Ratio (NSFR) Report” under Part B of the CBB Rulebook Volume 1 (see attached Microsoft Excel Sheet).

The new appendix includes the requirements pertaining to computation and submission of NSFR by banks. Until the appendix is incorporated into Electronic Submission of Returns and Analysis of Data, banks must download the Microsoft Excel Sheet for reporting.

The new appendix shall be available on the CBB website in due course.

Should you have any queries you may contact your Supervisory Point of Contact.

Yours faithfully,

  
**Khalid Hamad**

cc: Bahrain Association of Banks  
External Audit Firms