



**AUTORITÉ
DES MARCHÉS
FINANCIERS**

GUIDE

Net Stable Funding Ratio (NSFR)

April 2024

1. Net Stable Funding Ratio

Purpose

This return provides the Net Stable Funding Ratio (NSFR) of the reporting institution, as well as details of the calculation.

Application

This return applies to domestic systemically important financial institutions and Category I small and medium-sized deposits institutions (SMDIs).

Frequency

Quarterly

Reporting dates

The return must be completed on a quarterly basis and filed within 30 days following the end of each quarter.

General instructions

The NSFR return is to be completed using the methodologies and calculations described in Chapter 6 of the Autorité des marchés financiers (the “AMF”) Liquidity Adequacy Requirements (LAR) Guideline. Specific instructions for each required data item (NSFR classification identifier) can be found in the 'Instructions' worksheet of the NSFR return. The purpose of these instructions is to ease completion of the NSFR return by referencing its components to the applicable paragraph(s) of the guideline (e.g., para 43(d)).

The NSFR return must be completed on a consolidated basis (reported in CAD-equivalent amounts).

All dollar amounts should be reported in thousands of Canadian dollars.

Language

In the "Page titre" sheet of the Excel form, select "Eng" to obtain the English version of the form.