

29 February 2024

Submission of Liquidity Stress Testing Data through the LH Portal

The Authority has been conducting liquidity stress testing on a sample of Maltese retail investment funds on an annual basis since 2020. So far, the UCITS and Retail AIFs forming part of the sample identified as part of this annual exercise were always asked to submit the requested data via email. As from 2024, submissions are to take place through MFSA's LH Portal and no longer via email. A new LH Portal project, named 'Liquidity Stress Testing', has been created and will be used for the purpose of return submission in respect of this annual exercise. Compliance Officers of investment funds which will form part of the sample for the 2024 exercise will be contacted and asked to provide the details of the individuals who will require access to this LH Portal project in order to enable such individuals to submit the requested data.

The excel template that needs to be filled and submitted through the LH Portal for the purpose of this exercise can be found [here](#). The period for which data will need to be submitted will be specified in our separate communication to compliance officers. A separate excel template is to be filled for every sub-fund before uploading to LH Portal. The zip file naming convention to be used is LHCode_YYYY_IFLST where LH Code refers to the code of the scheme as found on the Financial Services Register and year should refer to the reference year of the data being submitted (i.e. if data for 2023 is being submitted, the year should be 2023. If the data covers a period of more than one year, the year should refer to the most recent year.)

Should you have any queries, kindly contact Ms Stephanie Gauci by email on statistics@mfsa.mt.