

ADDITIONAL METRICS FOR LIQUIDITY REPORTING

Rome, 16th May 2016
Milan, 17th May 2016

ALMM, LCR, NSFR, ... many acronyms underlying specific concepts, referring both to the regulatory and management area. These concepts identify and lead the intermediary to become aware of the 'Liquidity Risk' meant, but not limited to, as the governance of inflows and outflows in particularly unfavourable periods. Therefore, the meeting aims at:

- Involving corporate bodies in the identification of management policies for such risk, appropriate for the operational complexity and the structures of the bank concerned*
- Identify the relevant measurement, control and management systems for 'Liquidity Risk' (including the recent Implementing Regulation (EU) 2016/313)*
- Presenting scenarios and identifying contingency plans protecting the institutions from downturn periods*

Save Consulting is willing to provide a clear framework and identify the key criteria (reporting and non-) to understand correctly this phenomenon, also from an ILAAP (Internal Liquidity Adequacy Assessment Process) perspective.

The meeting is addressed to Risk, Administration and Organisation operators, as well as to the staff of any other corporate area having an operative impact in the management of such information.

9.30 a.m. registration of the participants

9.40 a.m. beginning of the meeting

➤ **LIQUIDITY – REGULATORY FRAMEWORK (under Circulars 263 to 285)**

- ✓ Liquidity governance from Basel 2,5 to Basel 3
- ✓ Short-term liquidity requirement (LCR)
 - Regulation (EU) No. 575/2013
 - Delegated Regulation (EU) No. 2015/061
 - 'Ad interim' reporting
- ✓ Stable funding (NSFR)

➤ **ADDITIONAL LIQUIDITY MONITORING METRICS (ALMM)**

- ✓ Regulatory framework
 - Implementing Regulation (EU) 2016/313
 - The rationale
 - The reporting required by the Bank of Italy
- ✓ Templates for the EBA reporting

➤ **NEW REPORTING TEMPLATES**

- ✓ Concentration of the funding by counterpart (C_67.00)
 - Object of the reporting and relevant thresholds
 - Alignment with the FINREP reporting
 - Components to be registered for each counterpart
 - Products included in the reporting
- ✓ Concentration of the funding by product type (C_68.00)
 - Breakdown by product type of reporting institutions
 - Amount to be reported
 - Components to be registered for each product
- ✓ Prices for the funding with various lengths (C_69.00)
 - Reporting of the transaction length
 - Reporting of the differences
 - reporting methods



- ✓ Roll-over of the funding (C_70.00)
 - Maturity buckets

- ✓ Concentration of the counterbalancing capacity by issuer/counterpart (C_71.00)
 - Counterbalancing capacity
 - Object of the reporting

- ✓ Links with Bank of Italy requirements

- **LINKS WITH ADDITIONAL LIQUIDITY MONITORING METRICS (ALMM)**
 - ✓ Expected integration with stress tests
 - ✓ Starting point for ILAAP reporting

5.00 p.m. End of the meeting

SPEAKERS: Mr. Roberto and Mr. Davide Savelli – partners of Save Consulting Group
Mr. Paolo Cataldi – Consultant at Save Consulting Group



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