EBA/ITS/2013/06

13 December 2013

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| Annex 5 - Liquidity risk assessment report template |

Liquidity risk assessment report should be supplemented with summary of scores (Table 1) and overall liquidity assessment (Table 2).

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| **Institution:** |  |
| **Category of an institution:** | [based on national classification until common categorisation approach is in place as per EBA Guidelines for common SREP methodologies and procedures; the category to which the institution is assigned shall reflect also its systemic importance] |
| **Reference date:** |  |
| **Total assets (million EUR) at reference date:** |  |
| **Competent authority:** |  |

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| **Overall Assessment of Liquidity Risk in SREP** | **Overall liquidity risk Score**: |
| *This section should contain a summary of the individual assessments below.* | |
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| **Liquidity Adequacy Assessment** |
| *Within this section please provide: (1) a summary of the assessment of the liquidity adequacy; (2) the proposal for the joint decision, including a statement on the adequacy of liquidity at the respective entity level and any supervisory measures, where applicable, to address significant matters and material findings; and, (3) the outlook for the next assessment period.* |
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| 1. **Assessment of liquidity risk** | **Score:** |
| *Within this section please provide: (1) a description of the evolution of liquidity risk in the observed period; (2) control deficiencies identified; (3) issues of non-compliance with the CRR and the CRD in relation to risk; (4) the outlook for the next assessment period; (5) risk mitigating actions to be taken by the institution; and, (6) any relevant supervisory measures to address the deficiencies and non-compliance issues.* | |
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| 1. **Assessment of funding risk** | **Score:** |
| *Within this section please provide: (1) a description of the evolution of funding risk in the observed period; (2) control deficiencies identified; (3) issues of non-compliance with the CRR and the CRD in relation to risk; (4) the outlook for the next assessment period; (5) risk mitigating actions to be taken by the institution; and, (6) any relevant supervisory measures to address the deficiencies and non-compliance issues.* | |
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| 1. **Assessment of liquidity and funding risk management** | **Score:** |
| *Within this section please provide: (1) a description of the evolution of liquidity and funding risk management in the observed period; (2) control deficiencies identified; (3) issues of non-compliance with the CRR and the CRD in relation to risk; (4) the outlook for the next assessment period; (5) risk mitigating actions to be taken by the institution; and, (6) any relevant supervisory measures to address the deficiencies and non-compliance issues.* | |
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| **Other relevant information** |
| *Within this section please provide other information deemed relevant by the competent authority for the purposes of the group risk assessment and not provided above.* |
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