EBA/ITS/2013/06

13 December 2013

|  |
| --- |
| Annex 7 - Group liquidity risk assessment report template |

The Group liquidity risk assessment report shall include as annexes all liquidity risk assessment reports submitted by the relevant competent authorities. The group risk assessment report shall be supplemented with summaries of scores (Table 1) and liquidity adequacy assessment (Table 2).

|  |  |
| --- | --- |
| **Group:** |  |
| **Category of the group:** | [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:** |  |

|  |  |
| --- | --- |
| **Overall Assessment of Liquidity Risk in SREP**  | **Overall liquidity risk Score**: |
| *This section should contain a summary of the individual assessments below.* |
|  |

|  |
| --- |
| **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 group level and any supervisory measures, where applicable, to address significant matters and material findings; and, (3) the outlook for the next assessment period.* |
|  |

|  |  |
| --- | --- |
| 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.* |
|  |

|  |  |
| --- | --- |
| 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.* |
|  |

|  |  |
| --- | --- |
| 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.* |
|  |

|  |
| --- |
| **Other relevant information** |
| *Within this section please provide other information deemed relevant by the competent authorities for the purposes of the group risk assessment and not provided above (e.g. information needed to meet requirements of Article 6(5) of the ITS).* |
|  |