

Table 1(a) - Liquid Assets		Appendix 1	
Liquidity of Credit Institutions Readily Marketable Assets <sup>1</sup>			
Credit Institution:			
Reporting Basis: (Group/Entity)			
Code:			
Reporting Date:			
Amount: Operational Currency 000			
Timebands	Liquid Assets	Haircut <sup>2</sup>	Discounted Liquid Assets
Readily Marketable Assets/Liquid Assets	1	2	3
	<i>Integer</i>	<i>Decimal</i>	<i>Integer</i>
1 Cash	<i>If there is a figure in here, there should be a figure in Row 1, Columns 2-3.</i>	<i>If there is a figure in here, there should be a figure in Row 1, Columns 1 and 3.</i>	<i>Row 1, Column 3 equals Row 1, Column 1 multiplied by (1 minus Row 1, Column 2). If there is a figure in here, there must be a figure in Row 1, Columns 1-2.</i>
2 Lending to MFIs	<i>If there is a figure in here, there should be a figure in Row 2, Columns 2-3.</i>	<i>If there is a figure in here, there should be a figure in Row 2, Columns 1 and 3.</i>	<i>Row 12, Column 3 equals Row 2, Column 1 multiplied by (1 minus Row 2, Column 2). If there is a figure in here, there must be a figure in Row 2, Columns 1-2.</i>
3 Securities other than shares issued by MFIs	<i>If there is a figure in here, there should be a figure in Row 3, Columns 2-3.</i>	<i>If there is a figure in here, there should be a figure in Row 3, Columns 1 and 3.</i>	<i>Row 3, Column 3 equals Row 3, Column 1 multiplied by (1 minus Row 3, Column 2). If there is a figure in here, there must be a figure in Row 3, Columns 1-2.</i>
4 Balances with the ECB and other Central Banks	<i>If there is a figure in here, there should be a figure in Row 4, Columns 2-3.</i>	<i>If there is a figure in here, there should be a figure in Row 4, Columns 1 and 3.</i>	<i>Row 4, Column 3 equals Row 4, Column 1 multiplied by (1 minus Row 4, Column 2). If there is a figure in here, there must be a figure in Row 4, Columns 1-2.</i>
5 Exchequer Notes/Treasury Bills	<i>If there is a figure in here, there should be a figure in Row 5, Columns 2-3.</i>	<i>If there is a figure in here, there should be a figure in Row 5, Columns 1 and 3.</i>	<i>Row 5, Column 3 equals Row 5, Column 1 multiplied by (1 minus Row 5, Column 2). If there is a figure in here, there must be a figure in Row 5, Columns 1-2.</i>
6 Central Government Securities	<i>If there is a figure in here, there should be a figure in Row 6, Columns 2-3.</i>	<i>If there is a figure in here, there should be a figure in Row 6, Columns 1 and 3.</i>	<i>Row 6, Column 3 equals Row 6, Column 1 multiplied by (1 minus Row 6, Column 2). If there is a figure in here, there must be a figure in Row 6, Columns 1-2.</i>
7 Securities other than shares issued by non-MFIs	<i>If there is a figure in here, there should be a figure in Row 7, Columns 2-3.</i>	<i>If there is a figure in here, there should be a figure in Row 7, Columns 1 and 3.</i>	<i>Row 7, Column 3 equals Row 7, Column 1 multiplied by (1 minus Row 7, Column 2). If there is a figure in here, there must be a figure in Row 7, Columns 1-2.</i>
8 Accrued Interest	<i>If there is a figure in here, there should be a figure in Row 8, Columns 2-3.</i>	<i>If there is a figure in here, there should be a figure in Row 8, Columns 1 and 3.</i>	<i>Row 8, Column 3 equals Row 8, Column 1 multiplied by (1 minus Row 8, Column 2). If there is a figure in here, there must be a figure in Row 8, Columns 1-2.</i>
9 Minimum Reserve Balance	<i>If there is a figure in here, there should be a figure in Row 9, Columns 2-3.</i>	<i>If there is a figure in here, there should be a figure in Row 9, Columns 1 and 3.</i>	<i>Row 9, Column 3 equals Row 9, Column 1 multiplied by (1 minus Row 9, Column 2). If there is a figure in here, there must be a figure in Row 9, Columns 1-2.</i>
10 <b>Less Deposit Protection Account</b>	<i>Row 10, Column 1 should be a negative figure. If there is a figure in here, there should be a figure in Row 10, Column 3.</i>	<i>No entries in this field</i>	<i>Row 10, Column 3 equals Row 10, Column 1 multiplied by (1 minus Row 10, Column 2). If there is a figure in here, there must be a figure in Row 1, Column 1.</i>
11 <b>Total</b>	<i>Row 11, Column 1 is the sum of Rows 1-10, Column 1. If there is a figure in here, there should be a figure in Row 11, Column 3.</i>	<i>No entries in this field</i>	<i>Row 11, Column 3 is the sum of Rows 1-10, Column 3. Row 11, Column 3 is equal to Row 1, Column 1 in 'Ratios'. If there is a figure in here, there must be a figure in Row 1, Column 1.</i>

1. Readily marketable assets/liquid assets with 8 or less calendar days to maturity should be recorded as an inflow in the sight to 8 days time band in Appendix 2, and should not be shown here in Appendix 1 'Readily Marketable Assets.'

2. Actual haircut percentage should be divided by 100 e.g. 10% haircut to be inserted as 0.1 on this column.

















**Liquidity of Credit Institutions  
Maturity Mismatch Calculation - Assumptions**

Credit Institution:			
Code:			
Reporting Date:			
Amount: Operational Currency 000			
Product Type	Original Cashflow Amounts	Assumptions Applied/ Rationale	Adjusted Cashflows
<i>Text</i>	<i>Integer</i>	<i>Text</i>	<i>Integer</i>
1 Undrawn Committed Facilities Received	<i>Integer</i> <i>If there is a data in here, there must be data in Row 1, Column 2-3.</i>		
2 Overdraft Facilities Granted			
3 Credit Card Balances			
4 Undrawn Committed Facilities Granted			
5 Retail Deposits (no contractual maturity)			
6 - Current Accounts			
7 - Demand Deposit Accounts			
8 - Redeemable at Notice			
9 Corporate Deposits (no contractual maturity)			
10 Retail Deposits (with contractual maturity)			
11 Corporate Deposits (with contractual maturity)			
12 Mortgage products (use of mortgage prepayment data)			
13 Planned Growth			
14 Residential Mortgages			
15 Personal Lending			
16 Derivative Transactions			
17 Options			
18 Futures			
19 Swaps			
20 Other (please specify)			

Assumption(s) applied/rationale should indicate the overriding assumption(s) adopted and the amount to which these assumptions are applied.

