

DNB ILAAP templates – Overview of changes

Next to the changes outlined below, the tab with data checks has been updated and some bugs in the checks within the tables (total columns) were removed.

Change	Table	Cells	Description	Reasoning
I	1	B12, 17, 23, 28, 33, 38, 43, 50, 55 & I12, 18, 25, 30, 37, 42, 48, 53, 58, 63	Added column “other”	Matching the “total” with the individual line items
II	1	B11, 16, 22, 27, 32, 37, 42, 50, 55 & I11, 17, 24, 29, 36, 41, 47, 52, 57, 62	Opened for editing and deleted GBP	Next largest currency needs to be specified by the bank which is not necessarily GBP.
III	1	58, 59	Deleted previous Table 1c and categorized all rows wrt intragroup items into a newly defined Table1c	Newly added Table 7 refers to items wrt encumbrance
IV	1		Originating maturities changed to remaining maturity for all items in Table1.	Reduction of burden for institutions and high relevance of remaining maturities from a liquidity perspective.
V	1	I21	“Sight deposits” replaced by “operational” deposits	In line with LCR specifications
VI	1	I26	“Term deposits” replaced by “non-operational” deposits	In line with LCR specifications
VII	2A & 2B	Row 5 and row 59	“2a” and “2b” removed before “inflows” and “outflows”	Numbering of panels was confusing.
VIII	2A	Row 8	New line added for reporting assets and liabilities without fixed maturity NOTE: This line does not add to the cumulative buckets overnight → < 5 years	Separation between overnight liabilities resp >5Y assets and liabilities resp assets without fixed maturity needed (NB not applicable to table 2B as these assets need to be categorized into behavioral maturity buckets)
IX	2A	Row 54	The sum is calculated as the sum of rows 8, 52 and 53	Because of extra line for assets and liabilities without fixed maturity
X	4B	Row 36	New line added for reporting assets and liabilities without fixed maturity (see III)	See III
XI	4B	ALL	Table 4B to be filled in based on collateral value (was notional)	The collateral value is needed in this table in order to link the data to the outflows in tables 2A and 2B
XII	5	C6, D6 & E6	New line added for cash and cash balances with central banks	Tables 1 and 5 should be linked, more granularity is therefore required
XIII	5	C9	New line added for mortgages to Dutch counterparties (memorandum item)	Required for sector wide analysis of Macro Bank balance sheet, only current position required to be reported
XIV	5	C11	New line added for consumer loans to Dutch counterparties (memorandum item)	See VIII
XV	5	C13	New line added for SME loans to Dutch counterparties (memorandum item)	See VIII

XXVI	5	B16 & B17	Clarified that reverse repo's are excluded	Reverse repo's should be reported in row 19
XXVII	5	C19, D19 & E19	New line added for reverse repo's	See VII
XXVIII	5	C20, D20 & E20	New line added for derivatives	See VII
XIX	5	C21, D21 & E21	New line added for investment portfolio	See VII
XX	5	C22, D22 & E22	New line added for split of investment portfolio to central bank eligible assets	See VII + linked to table 4A
XXI	5	G7	New line added for total retail liabilities from Dutch counterparties (memorandum item)	See VIII
XXII	5	F14	Titel rephrased to "short term unsecured (originating maturity < 1 year)"	For clarification (was "CD/CP")
XXIII	5	F15	Titel rephrased to "long term unsecured (originating maturity > 1 year)"	For clarification (was "unsecured term notes")
XXIV	5	G16, G17	Split between central bank and bank deposits	In order to better understand the funding profile of the institution.
XXV	5	F21	Titel rephrased to "external securitisations"	For clarification (was "securitisation")
XXVI	5	G22, H22 & I22	Repo's as main category and not part of wholesale	For consistency with other tables
XXVII	5	G23, H23 & I23	New line added for derivatives	See VII
XXVIII	5	G25	New line added for capital	See VII
XXIX	5	N.a.	"Please specify" for other assets and other liabilities removed	Because of increased granularity in required categories
XXX	5	C26	Total inserted (as sum of rows 6; 7; 15; 19; 20; 21; 23)	For check on total with table 1
XXXI	5	G26	Total inserted (as sum of rows 6; 13; 22; 23; 24; 25)	For check on total with table 1
XXXII	6A	Column 7	Week surplus replaced by "DNB liquidity ratio" defined as [available liquidity / required liquidity] for the 1 month period	To increase comparability with LCR and NSFR.
XXXIII	6A, B & C	ALL	Formats made consistent across tables: <ul style="list-style-type: none"> - First columns are ratio's and should be filled in as % - Second columns are actual excesses over the minimum requirement and should be filled in as euro amounts - Third columns are targets for the excess liquidity over the minimum requirement and should be filled in as % of the total minimum requirement 	For consistency in table 6A – C. Note: in case a target is used for the euro amount of the excess liquidity, this should be converted to a % based on the liquidity requirement on the reporting date Note: in case a target is used for ratio itself, 100% should be subtracted to arrive at the target for the excess
XXXIV	6E	Row 32, 33, 39 & 40	Rephrased the title in line with T5, switched "other" and repo's so "other" stays an o/w to wholesale	See XVII & XVIII & XIX
XXXV	6E	Row 41	Repo's as separate category instead of o/w to wholesale	For consistency purposes. See XX
XXXVI	7	Added table 7	Table 7 added as replacement of table 1c on asset encumbrance	Connected to recent asset encumbrance data request