

Intraday liquidity monitoring and regulatory reporting

Steria Liquidity Suite (SLS): The integrated solution for external reporting and internal control

The financial crisis and its global effects – in particular through the wide relations existing in the banking system – is increasing the pressure on monitoring payments and intraday liquidity. Sopra Steria offers SLS, a centralised solution that includes the new reporting tools and can be customised to meet individual requirements.

Basel Committee demands new monitoring tools

In publications dated April 2013 and December 2019, the Basel Committee formulated explicit requirements for reporting key figures on banks' intraday cash flows with its so-called „Monitoring Tools For Intraday Liquidity Management“ (BCBS 248). These require banks to calculate and report new indicators on intraday liquidity. They also stipulate the definition and implementation of stress tests.

Action required by banks

Subsequently, there is a need for action by all banks.

This covers not only all currencies but also a variety of systems. Faced with the complexity of the requirements, the current time frame is tight. Therefore, banks should start introduction quickly as only a prompt start to the project can guarantee on-time implementation.

SLS – the key answer to all new reporting issues

With the introduction of SLS, banks will comply with all requirements of the Basel Committee. To achieve this, Sopra Steria has extended the established cash management solution to include a module that covers the new reporting obligations. It can be used to conduct the stress tests and additional internal analyses.

The existing wide SLS database is used here. It covers the following external sources, amongst others:

- Target2
- EBA CLEARING (Euro1/Step1)
- Ancillary systems
- Nostro accounts (balances and payments)

Alongside internal information (e.g.: postings and credit lines), the necessary indicators can be determined. Automated comparisons ensure that the data is correct. The multi-client capability makes consolidation at Group level possible. The reporting systems are supplied using standardised formats.

Indicator	
Transaction-based indicators	A(i): Maximum Intraday Liquidity Usage
	A(iii): Total Payments
	A(iv): Time Specific Obligations
	B(i): Payments made on behalf of correspondent banking customers
	C(i): Intraday Throughput
Asset-based indicators	A(ii): Available liquidity at the start of the business day
	B(ii): Credit lines extended to customers

Fig. 1: Monitoring tools for intraday liquidity management

Individual approach

The consulting methodology of Sopra Steria offers a high degree of flexibility – from analysis support and the identification of optimisation potential, to the holistic implementation of the solution design.

We support you in designing and implementing a customised and needs-oriented project plan. Our approach embraces all traditional requirements and also takes the technical challenges of your IT environment into account. Our technical know-how forms the foundation of our range of services and solution design and is paired with comprehensive industry knowledge.

Contact us!

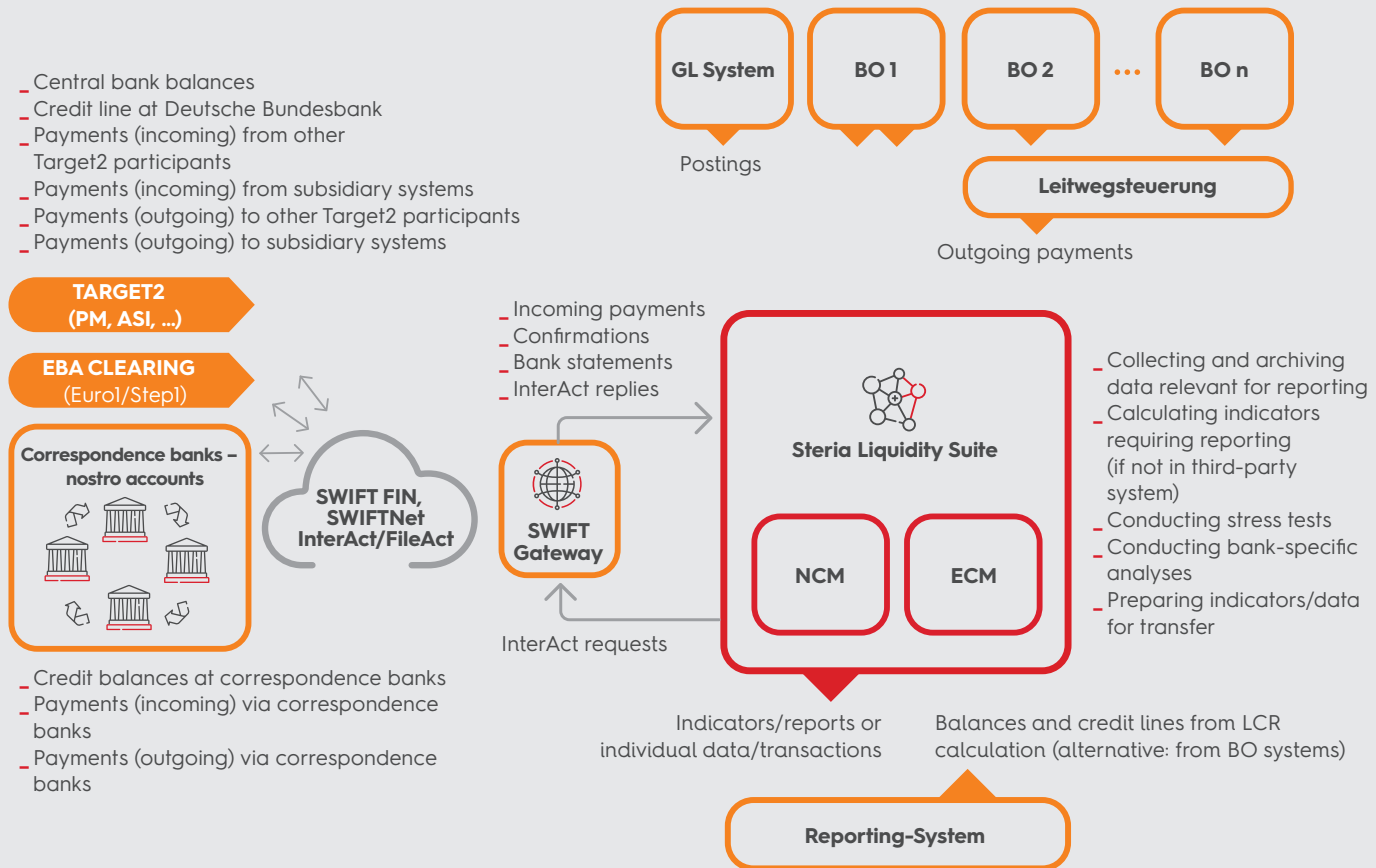


Fig. 2: System diagram

About Sopra Steria

Sopra Steria, a European leader in consulting, digital services and software development, helps its clients drive their digital transformation to obtain tangible and sustainable benefits. 45,000 experts in 25 countries provide end-to-end solutions to make large companies and organisations more competitive by combining in-depth knowledge of a wide range of business sectors and innovative technologies with a fully collaborative approach. Sopra Steria places people at the heart of everything it does and is committed to making the most of digital technology to build a positive future for its clients.

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