

ILAAP-package: Contents & Delivery
De Nederlandsche Bank N.V.
September 2011

DNB will formally request submission of the ILAAP-package. This document lists the information that should be included in the ILAAP-package and provides details on the method of delivery to DNB.

Required documents in the ILAAP-package:

1. Sign off by (a member of) the board of directors;
2. Readers manual;
3. Overview of the group structure including intra-group (or intra-company for branches) cash flows;
4. Completed ILAAP Self Assessment template in the prescribed format¹;
5. Completed ILAAP Data Template in the prescribed format¹;
 - a. Explanatory note with details on interpretations made regarding the data template or with details when instructions were not followed as well as explanation on the scope (group / solo) of the report;
6. An ILAA-process description, including the governance of the ILAAP;
7. An overview of relevant findings by the Internal Audit Department;
8. Other supporting documents:
 - a. Description of relevant liquidity risk governance, including the risk appetite framework and the risk appetite statement;
 - b. The funding plan (including market access policy);
 - c. The contingency funding plan;
 - d. An overview of the contribution of business lines and/or entities to the P&L of the institution;
 - e. Recent internal reports to senior management on the liquidity position and buffer composition;
 - f. Recent internal reports on the outcomes of stress tests on the sources of liquidity risk and evidence of resultant actions taken;
 - g. The stress testing methodology and validation reports with regard to stress testing models and assumptions;
 - h. The transfer pricing mechanism;
 - i. The limit and control system regarding liquidity risk;
 - j. Other documents relevant for the evaluation of the ILAAP, according to the sound principles on liquidity risk management (such as, on intraday liquidity risk management, on collateral management, on currency liquidity risk management, on disclosure, etcetera).

Required delivery method of the ILAAP-package

DNB requests you to provide the ILAAP-package documentation through e-line. The ILAAP-form will be available in e-line at least one week before the deadline set for delivery of the ILAAP-package and will be available for the month for which the data is provided². You can use DOC(X), XLS(X), ZIP, etc formats. Please note, that a maximum of 2MB per attachment is applicable. In case this size limit proves to be an insolvable obstacle, please contact your supervisor well before expiration of the deadline for an alternative delivery method of the ILAAP-package.

¹ Downloadable from www.dnb.nl

² For example: for data provided in November based on June data, the form will be available for June only.