

Liquidity Monitoring Tools (LMT)

Group / Single Entities (without group structure)

Release-information*

Changes since previous delivery

Release 1.2, valid from January 31, 2020

Content

Previous	New
LMT01_XXX: A.Outflows, A.b. Liabilities resulting from unsecured funding by retail and wholesale counterparties: Retail positions, maturity breakdown Of which saving accounts -> blocked Of which demand account -> blocked	LMT01_XXX: A. Outflows, A.b. Liabilities resulting from unsecured funding by retail and wholesale counterparties: Retail positions, maturity breakdown Of which saving accounts -> unblocked Of which demand account -> unblocked
LMT01_XXX: Covered bonds Swiss covered bonds Other covered bonds which are under special law Backed by category 2b assets/ Backed by non-HQLA assets of which counterparties are domestic sovereigns, MDBs or domestic PSEs with a $\leq 20\%$ risk weight of which counterparties are not domestic sovereigns, MDBs or domestic PSEs with a $\leq 20\%$ risk weight and non intercompany counterparties	LMT01_XXX: Covered bonds of which Swiss covered bonds of which other covered bonds which are under special law Backed by category 2b assets/ Backed by non-HQLA assets of which counterparties are domestic sovereigns, domestic MDBs or domestic PSEs with a $\leq 20\%$ risk weight of which counterparties are not domestic sovereigns, not domestic MDBs and not domestic PSEs with a $\leq 20\%$ risk weight and non intercompany counterparties
	LMT02: New column 'Non-Maturing'
LMT03_XXX: C. Other unencumbered marketable securities A. Unencumbered cash & reserves, columns 'Total inventory of unencumbered assets, contractually available at t=x -> unblocked	LMT03_XXX: C. Other unencumbered marketable assets A. Unencumbered cash & reserves, columns 'Total inventory of unencumbered assets, contractually available at t=x -> blocked

* Further information can be found on our website at www.snb.ch, Statistics, Surveys: Latest survey updates, Survey documents to download, Important information on reporting, Important information on reporting and Contacts.

	<p>LMT01_U: Curr: LIQ.CMM.ZWA</p> <p>LMT03_U: Curr: LIQ.UNA.ZWA</p> <p>Please use LMT01_U and LMT03_U only for a significant curr not included in these sheets. If more than one significant curr is not listed in the sheets, please contact statistik.erhebungen@snb.ch.</p> <p>Do not use for the aggregation of insignificant currencies.</p>
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Version

Previous	New
LMT_G: xml: 1.1, xlsx: 1.1.1	LMT_G: xml: 1.2, xlsx: 1.2.0

Consistency rules

Previous	New
	LMT01_XXX, LMT02, LMT03_XXX (t >= 0): Validation negative values
Covered bonds: Total validation	Covered bonds: of which validation
	<p>LMT01_XXX</p> <p>Of which validation</p> <ul style="list-style-type: none"> Other financial institutions Other legal entities Backed by category 2b assets Backed by non-HQLA assets Total outflows Non-financial corporates <p>Collateral is not re-used (i.e. is not rehypothecated) to cover the reporting institution's outright short positions against: Total validation (SNB + other counterparties)</p>
<p>LMT01_XXX</p> <p>Additional outflows: Total validation Total = Currency swaps + Other derivative outflows + Undrawn committed credit and liquidity facilities + Other contractual obligations to extend funds</p>	<p>LMT01_XXX</p> <p>Additional outflows: Total validation Total = Currency swaps + Other derivative outflows + Other contractual obligations to extend funds</p>
	<p>LMT03_XXX</p> <p>Total inventory of unencumbered assets at t=0: of which validation</p>
	<p>LMT03_XXX</p> <p>Percentages <= 100</p>
<p>LMT03_XXX</p> <p>Columns: Total inventory of unencumbered assets at t>0</p>	<p>LMT03_XXX</p>

Securities with a 0% risk weight - of which positions	Deleted
Securities with = 20% risk weight - of which positions	Deleted
Unencumbered marketable debt securities - of which positions	Deleted
Equity - of which – positions	Deleted
Other unencumbered marketable securities - of which positions	Deleted
Grand total available unencumbered assets - of which positions	Deleted
Grand total available unencumbered assets - of which position	Deleted
	LMT01_U: LIQ.CMM.ZWA = LMT03_U: LIQ.UNA.ZWA Other currencies

Mapping sheet

Previous	New
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,D17}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,M12}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,M23}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,M36}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,M69}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,M91}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,ONI}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,W12}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,W24}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,Y12}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,Y23}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,Y35}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.DAC {curr,Y5M}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,D17}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,M12}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,M23}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,M36}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,M69}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,M91}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,ONI}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,W12}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,W24}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,Y12}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,Y23}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,Y35}
	LMT01_curr LIQ.CMM.OUT.UFR.CPB.RET.SAV {curr,Y5M}
	LMT01_U LIQ.CMM.ZWA {}
	LMT02_T LIQ.FCO.AOL.ICC {NMA}
	LMT02_T LIQ.FCO.AOL {NMA}
	LMT02_T LIQ.FCO.TSF.ICC {NMA,T}
	LMT02_T LIQ.FCO.TSF.R01.ARE {NMA,T}
	LMT02_T LIQ.FCO.TSF.R02.ARE {NMA,T}
	LMT02_T LIQ.FCO.TSF.R03.ARE {NMA,T}
	LMT02_T LIQ.FCO.TSF.R04.ARE {NMA,T}
	LMT02_T LIQ.FCO.TSF.R05.ARE {NMA,T}
	LMT02_T LIQ.FCO.TSF.R06.ARE {NMA,T}
	LMT02_T LIQ.FCO.TSF.R07.ARE {NMA,T}
	LMT02_T LIQ.FCO.TSF.R08.ARE {NMA,T}
	LMT02_T LIQ.FCO.TSF.R09.ARE {NMA,T}
	LMT02_T LIQ.FCO.TSF.R10.ARE {NMA,T}
	LMT02_T LIQ.FCO.TSF.R11.ARE {NMA,T}

	LMT02_T	LIQ.FCO.TSF.R12.ARE {NMA,T}
	LMT02_T	LIQ.FCO.TSF.R13.ARE {NMA,T}
	LMT02_T	LIQ.FCO.TSF.R14.ARE {NMA,T}
	LMT02_T	LIQ.FCO.TSF.R15.ARE {NMA,T}
	LMT02_T	LIQ.FCO.TSF.R16.ARE {NMA,T}
	LMT02_T	LIQ.FCO.TSF.R17.ARE {NMA,T}
	LMT02_T	LIQ.FCO.TSF.R18.ARE {NMA,T}
	LMT02_T	LIQ.FCO.TSF.R19.ARE {NMA,T}
	LMT02_T	LIQ.FCO.TSF.R20.ARE {NMA,T}
	LMT02_T	LIQ.FCO.TUF.ICC {NMA}
	LMT02_T	LIQ.FCO.TUF.R01.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R02.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R03.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R04.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R05.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R06.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R07.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R08.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R09.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R10.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R11.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R12.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R13.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R14.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R15.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R16.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R17.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R18.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R19.ARE {NMA}
	LMT02_T	LIQ.FCO.TUF.R20.ARE {NMA}
	LMT03_U	LIQ.UNA.ZWA {}
LMT03_curr	LIQ.UNA.INS.UCR.CAB {curr,D30,T,MAV}	Deleted
LMT03_curr	LIQ.UNA.INS.UCR.CAB {curr,D90,T,MAV}	
LMT03_curr	LIQ.UNA.INS.UCR.CAB {curr,DY1,T,MAV}	
LMT03_curr	LIQ.UNA.INS.UCR.CAB {curr,DY7,T,MAV}	
LMT03_curr	LIQ.UNA.INS.UCR.RTS {curr,D30,T,MAV}	
LMT03_curr	LIQ.UNA.INS.UCR.RTS {curr,D90,T,MAV}	
LMT03_curr	LIQ.UNA.INS.UCR.RTS {curr,DY1,T,MAV}	
LMT03_curr	LIQ.UNA.INS.UCR.RTS {curr,DY7,T,MAV}	
LMT03_curr	LIQ.UNA.INS.UCR {curr,D30,T,MAV}	
LMT03_curr	LIQ.UNA.INS.UCR {curr,D90,T,MAV}	
LMT03_curr	LIQ.UNA.INS.UCR {curr,DY1,T,MAV}	
LMT03_curr	LIQ.UNA.INS.UCR {curr,DY7,T,MAV}	

