



## How do you monitor and manage the regulatory liquidity ratios LCR and NSFR?

With the implementation of CRR II, the Liquidity Coverage Ratio (LCR) and the Net Stable Funding Ratio (NSFR) have become binding regulatory metrics that require active management.

While the calculation, reporting, and monitoring of these liquidity ratios have become part of day-to-day operations for many financial institutions, challenges remain.

Effectively managing both LCR and NSFR in a single tool—while accessing real-time information without delays—requires standardized methodologies and processes built on relevant regulatory reporting data.

**Manage liquidity with ease – using our LCR and NSFR forecast modules. Take control of your liquidity – intuitively, flexibly, and built for the future.**

Do you want a liquidity management solution that's as intuitive and effortless as reading a well-designed dashboard – without Excel, manual steps, reconciliation efforts, or stress?

Our software enables **intelligent liquidity steering** at the push of a button. The platform anticipates risks early and clears the path for your strategy of tomorrow:

- Smart innovation in action: Generate individual forecasts instantly.
- Empowers your team and inspires decision-makers.
- Designed for forward-thinkers who make things happen.

### Lightweight, accurate, and stable forecasting of LCR and NSFR



An automated, audit-proof forecasting solution – replacing error-prone Excel spreadsheets and manual processes.



Seamless integration into your existing regulatory reporting framework



Ad hoc analyses and dashboards for Treasury, Risk, and Regulatory Reporting



Optimize liquidity buffers and save regulatory capital



Ensure automatic compliance with regulatory requirements



Complete audit trails for maximum transparency

- ✓ Increase return on equity through precise liquidity steering
- ✓ Make time-critical decisions easily and confidently with ad hoc forecasts of the highest accuracy
- ✓ Secure competitive advantages through superior insights and forecast precision

## Unlock the value of our solution

With the LCR and NSFR forecast modules, you reduce compliance risks and eliminate critical manual processes – allowing your experts to focus on strategic decisions and high-return investments.

These lightweight tools can be easily integrated via standardized interfaces (e.g., BAIS or other regulatory reporting systems), run on a vendor-neutral platform, and are compatible with all banking environments.

In addition, the modules enable automated forecasting and real-time monitoring of regulatory liquidity ratios – with role-specific dashboards that offer everything from high-level overviews to detailed drill-downs.

### Key Benefits of the LCR/NSFR Forecast Modules at a Glance



Consistent data and calculation logic across reporting and forecasting



High-performance processing



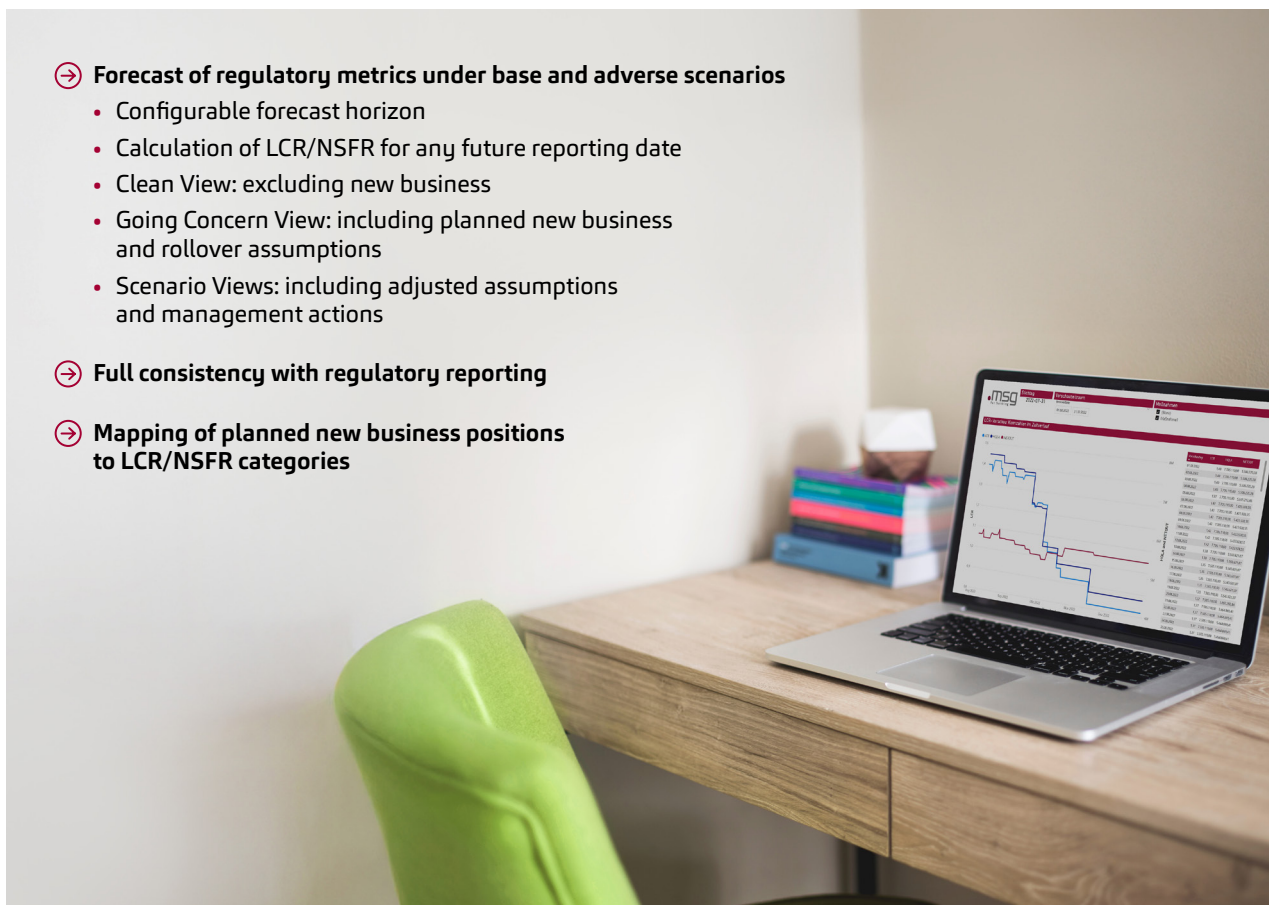
Flexible integration of individual scenarios, planning, and management actions



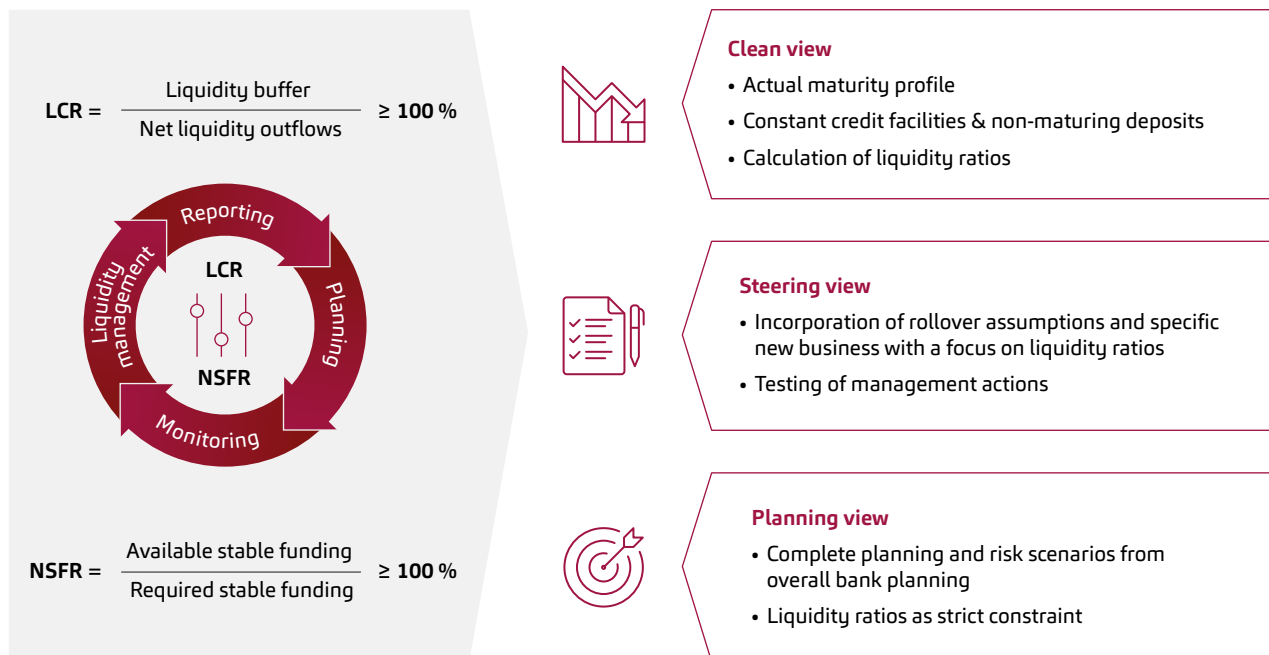
Extensive analysis capabilities in BI tools

## Our Service Scope

- ➔ **Forecast of regulatory metrics under base and adverse scenarios**
  - Configurable forecast horizon
  - Calculation of LCR/NSFR for any future reporting date
  - Clean View: excluding new business
  - Going Concern View: including planned new business and rollover assumptions
  - Scenario Views: including adjusted assumptions and management actions
- ➔ **Full consistency with regulatory reporting**
- ➔ **Mapping of planned new business positions to LCR/NSFR categories**



## One Solution for Multiple Perspectives



## The Open Risk and Reporting Platform – msg.ORRP

The modular platform **msg.ORRP** provides a consistent and aligned view across regulatory reporting, risk management, and financial controlling. Calculations are based on a single, unified data source, ensuring methodological consistency. National and international

regulatory requirements are already covered as part of the standard. You benefit from modern, customizable, and efficient application scenarios – whether deployed in the cloud or on-premise.

## Get in Touch

Our team will guide you through every step of the implementation of the LCR/NSFR forecast modules. Talk to one of our experts to plan your next steps.



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