

Basel III and the challenges of intraday liquidity

Moderator:

- Christian Goerlach, Deutsche Bank

Speakers:

- Edouard Berthet, BNP Paribas Securities Services
- Pierre Calvet, Diamis
- Pepijn Sigtermans, ING
- Ruth Wandhöfer, Citi

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EBAday 2015 – Panel Discussion

The Panel

Pepijn Sigtermans

Head of Liquidity Management and Money Markets, ING

Ruth Wandhöfer

Global Head of Regulatory and Market Strategy TTS, Citi

Edouard Berthet

Global Head of Treasury, Forex and Money Market Operations, BNP Paribas Securities Services

Pierre Calvet

Deputy General Manager - Marketing & Business Development, Diamis

Christian Görlach

Head of Institutional Cash Market Management Liquidity, Deutsche Bank

(Moderator)

Basel 3 – Business Model Implications

<u>Model component</u>	<u>CRR/CRD component</u>	<u>Basel III Leverage</u>	<u>Basel III LCR / NSFR</u>	<u>Cumulative Potential Implications</u>
Activities Corporate Banking	+	+	-	-
Activities Off-Balance Sheet Exposures	-	-	-	-
Resources Capital	+	+	+	+
Income Interest Income	+	+	-	-
Income Fee Income	+	+	+	+
Governance Internal Governance	+	+	+	+

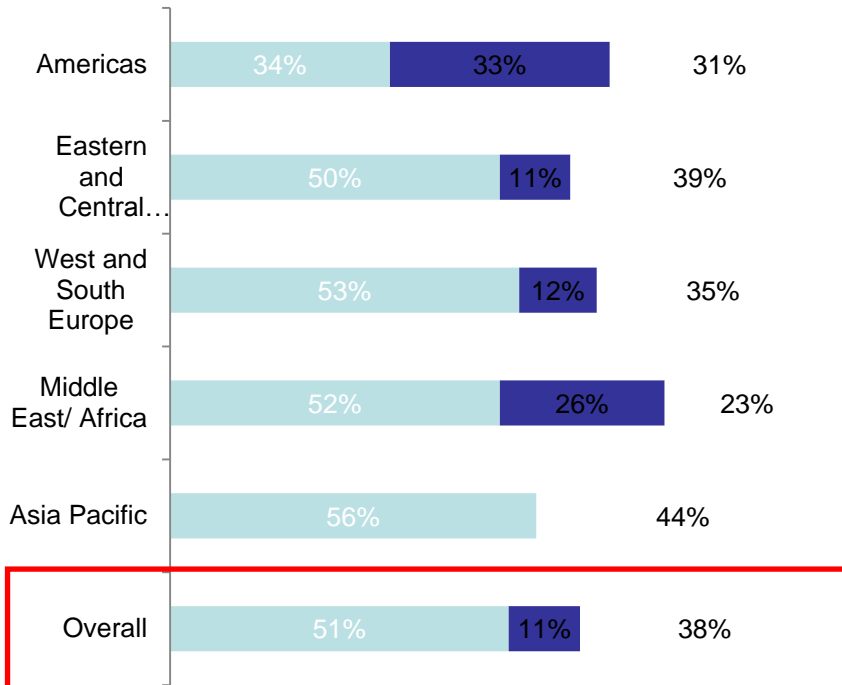
DB's Intraday Liquidity Client Survey

Analysis - Section 1(a): Regulatory Intraday Liquidity Reporting

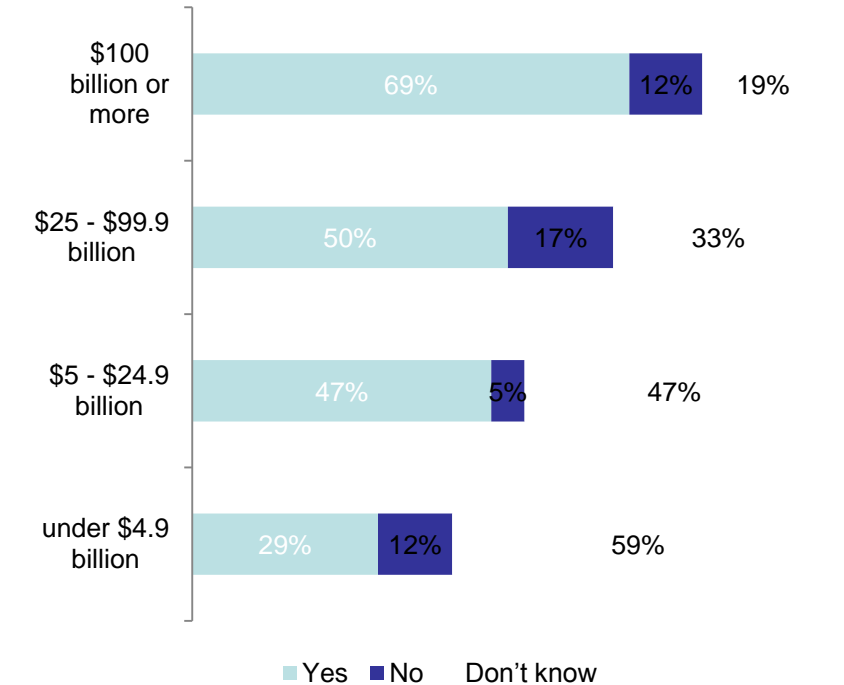
Question 2:

Will your Institution be impacted by the BCBS paper on Intranet Liquidity Monitoring and Reporting?

Response by Region



Response by Balance Sheet Size



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Thank you to speakers

- Christian Goerlach, Global Head of FI Balance Sheet & Liquidity, Deutsche Bank
- Edouard Berthet, Global Head of Treasury, Forex and Money Market Operations, BNP Paribas Securities Services
- Pierre Calvet, Deputy General Manager - Marketing & Business Development, Diamis
- Pepijn Sigtermans, Head of Liquidity Management and Money Markets, ING
- Ruth Wandhöfer, Global Head of Regulatory and Market Strategy TTS, Citi