

# Specific Liquidity Requirements

EBA's proposed approaches when a bank's liquidity and funding position is insufficient

## RISK TYPE

## ADDITIONAL REQUIREMENT TYPES

Liquidity risks

Require LCR > regulatory minimum

Require minimum survival horizon

Require minimum amount of liquid assets

Funding risks

Require NSFR > regulatory minimum

Require minimum amount of ASF\*\*

Ensure your ILAAP defines all material risks and that stress calculations are sufficiently severe to avoid specific liquidity requirements

