



SWIFT Scope

Monitor your intraday liquidity position to manage risks with SWIFT Scope

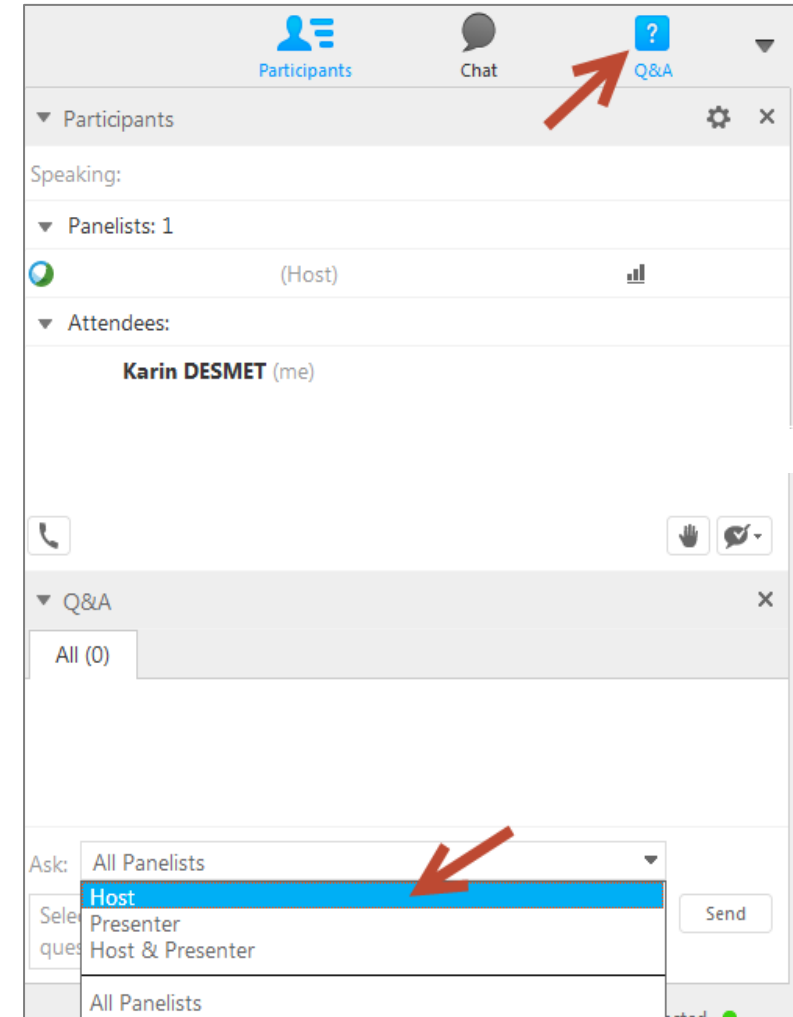
Karma Dolma Gurung

12 November 2018

- Join Teleconference (Phone) or Integrated VoIP (PC headset)
- For Phone
 - Click “Country/Region” to select country code
 - Complete phone number
 - You are called by an external number
 - Pick up phone, press 1, you are in the conference
- You can at **any time** enable sound or switch Phone/IP
 - Click “Communicate” then “Audio”
- You will hear silence until the session starts

Housekeeping

- You are on a listen only mode
- Submit questions using Q&A feature
- Questions may be submitted at any time to “All Panelists”
- There will be a Q&A session at end of the presentation



Agenda

1

Liquidity data management challenges

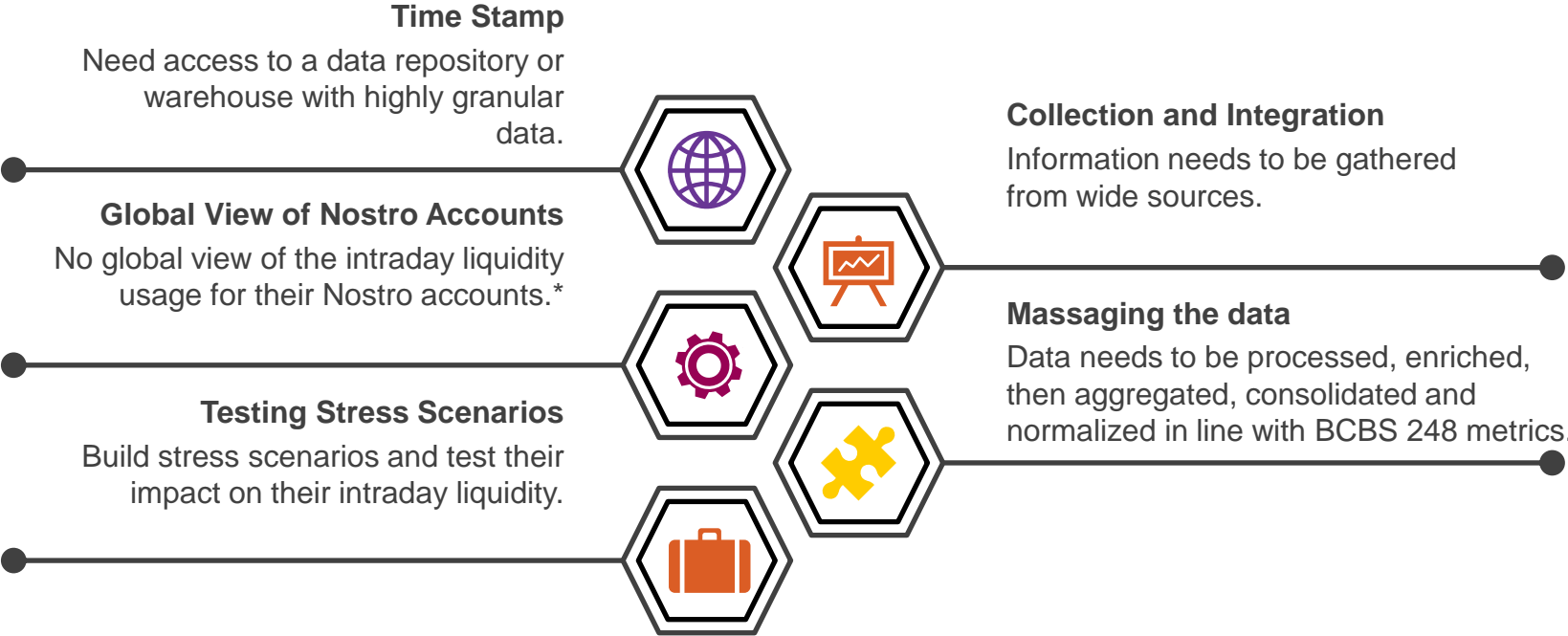
2

SWIFT Scope for ILR supports your Intraday Liquidity needs

Liquidity data management challenges



Monitor your intraday liquidity position to manage risks with SWIFT Scope



Source: *[*Intraday Liquidity Reporting-Survey Findings, SWIFT \(2014\)*](#)
[*Practical Guide Getting To Grips With BCBS248: Intraday Liquidity Monitoring In Practice, FIS \(2016\)*](#)



1

LITF* Global Guidelines for Intraday Liquidity Reporting

- Setup initially by brokers in the United Kingdom who lacked visibility on their agents' accounts.
- Setup to find the best way to start collecting intraday positions across accounts.
- Conclusion that the best way was to look at cash confirmations through the SWIFT messaging.

2

Data Management Industry Practice

- SWIFT, together with a group of banks and broker dealers, has documented best data management practice.

3

Industry Shared Service solution

- SWIFT has developed an on-site solution based on SWIFT messages and on the existing LITF and data management best practices.
- Promotion of SWIFT Scope for Intraday Liquidity Monitoring

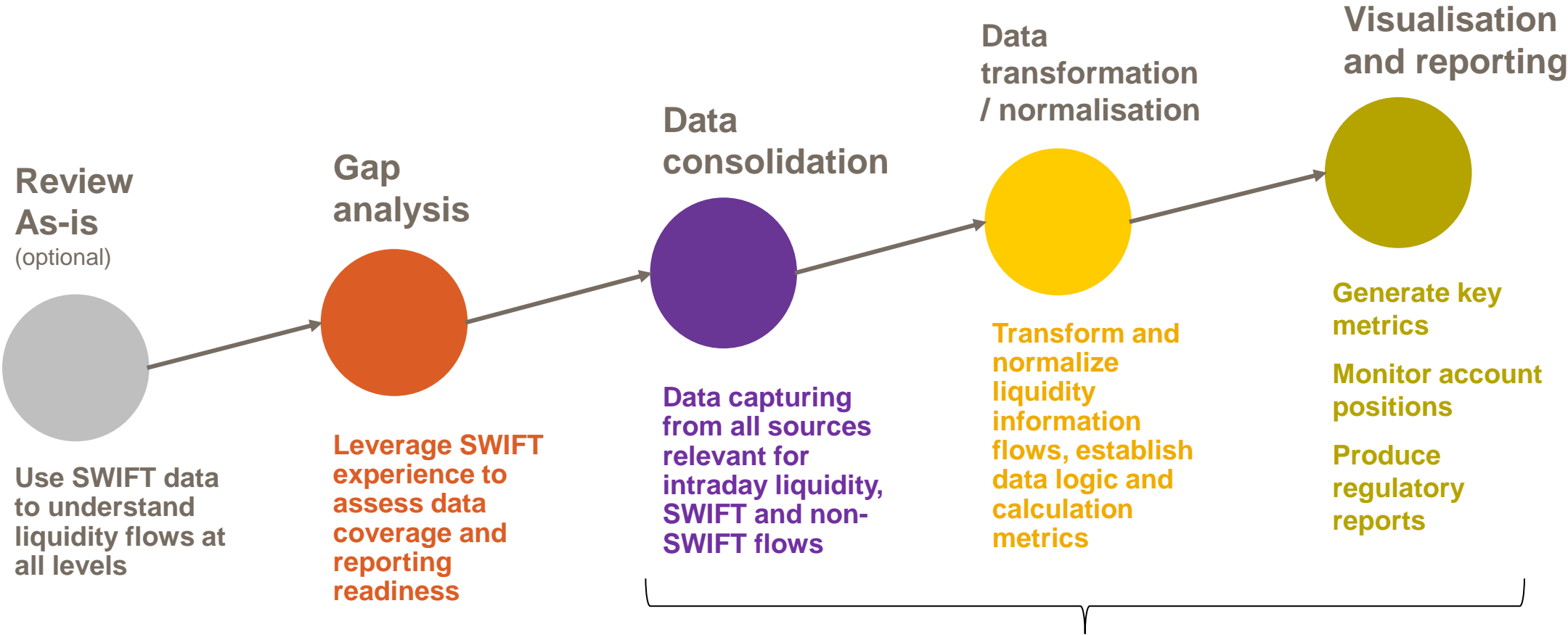


SWIFT Scope for ILR supports your Intraday Liquidity needs



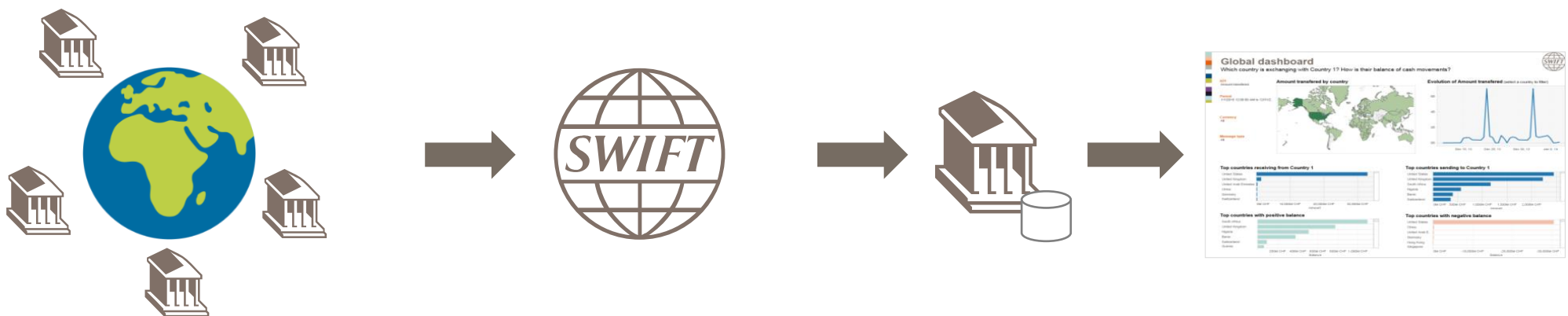
Monitor your intraday liquidity position to manage risks with SWIFT Scope

How can SWIFT help with ILR in practice?



Monitor your intraday liquidity position to manage risks with SWIFT Scope

SWIFT Scope



- Branch network
- Correspondents
- Market Infrastructures
- Domestic banks

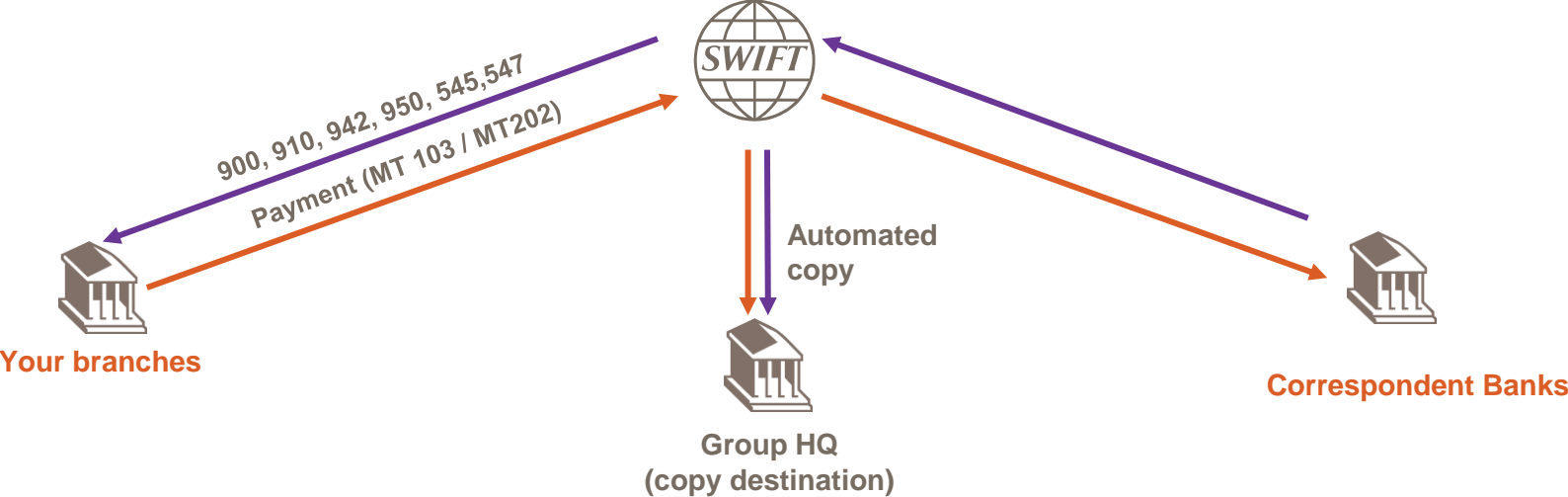
Messaging & FINInform
Automated real-time copy of
selected SWIFT traffic

- Bank premises**
- Database storage
 - Extraction and transformation (IPLA)
 - Additional data sources

- SWIFT Scope**
- **Analytics**
 - **Reports**
 - **Dashboards**



Monitor your intraday liquidity position to manage risks with SWIFT Scope



SWIFT Message

MT 900
{1:F01SIIBUS30AXXX0481250565}
{2:O9001331080620LPLPXXXX4A0800001
263100806200933N}
{3:{108:MT900 005 OF 012}}
{4:
:20:02629
:21:123456/DEV
:25:6-9412771
:32A:040229USD112,9
-}{5:{CHK:588D66867002}{TNG:}}

Database storage

Type	Account Identificaiton	Senders Reference	Date	Curr.	Amount
MT 900	9-9876543	C11126A1378	100612	USD	5443,99



Cash



Opening	Intraday	Closing
MT 950 MT 940	MT 900/ 910 MT 545/ 547	MT 950 MT 940



A framework for banks' Intraday Liquidity Reporting (BCBS 248)

Applicability

NOSTRO

All Reporting
Banks

1. Daily maximum intraday liquidity usage
2. Available intraday liquidity at start of business day
3. Total payments
4. Time-specific obligations

VOSTRO

Banks providing
correspondent
services

5. Value of payments made on behalf of correspondent banking customers
6. Intraday credit lines extended to customers

RTGS

Direct Participants

7. Intraday throughput

Monitoring & Reporting tools

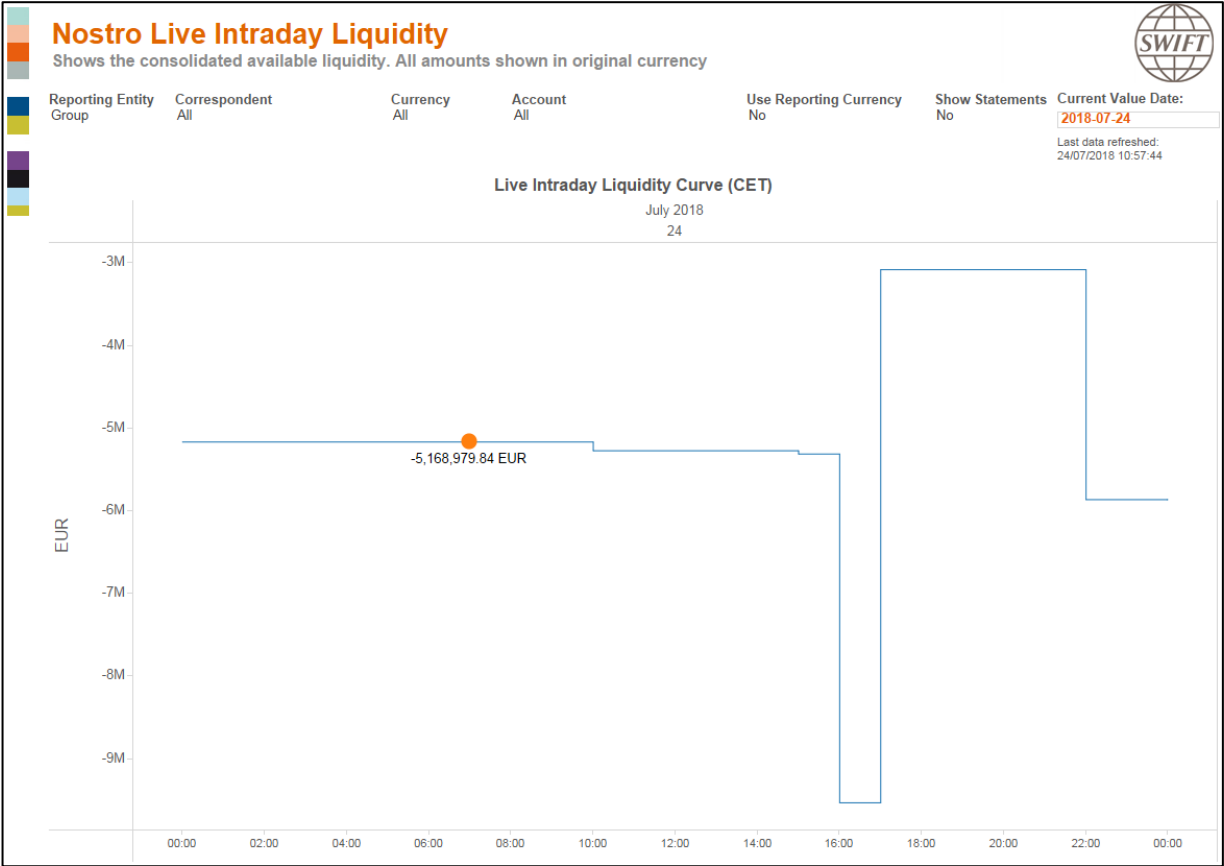


Monitor your intraday liquidity position to manage risks with SWIFT Scope



Live monitoring of Nostro account by different perspectives

- What is my available liquidity for **all** correspondent accounts?
- What is my available liquidity for my specific correspondent **BNKDEFF**?
- What is my available aggregated liquidity for a particular currency **GBP**?
- What is my available liquidity for my specific account **0000MY009906** that I had at my correspondent **BNKDEFF** ?



Demo Data



Live monitoring of Vostro account by different perspectives

What is the available liquidity for your correspondent banking customer accounts?

What is the available liquidity for this specific **customer CNKUSFF**?

What is the available aggregated liquidity for a particular currency **GBP** for your customer?

What is the available liquidity for the specific account **0000MY009906** of my customer **CNKUSFF** ?

What is the available liquidity for your correspondent banking customer accounts?

What is the available liquidity for this specific **customer CNKUSFF**?

What is the available aggregated liquidity for a particular currency **GBP** for your customer?

What is the available liquidity for the specific account **0000MY009906** of my customer **CNKUSFF** ?

What is the available liquidity for your correspondent banking customer accounts?

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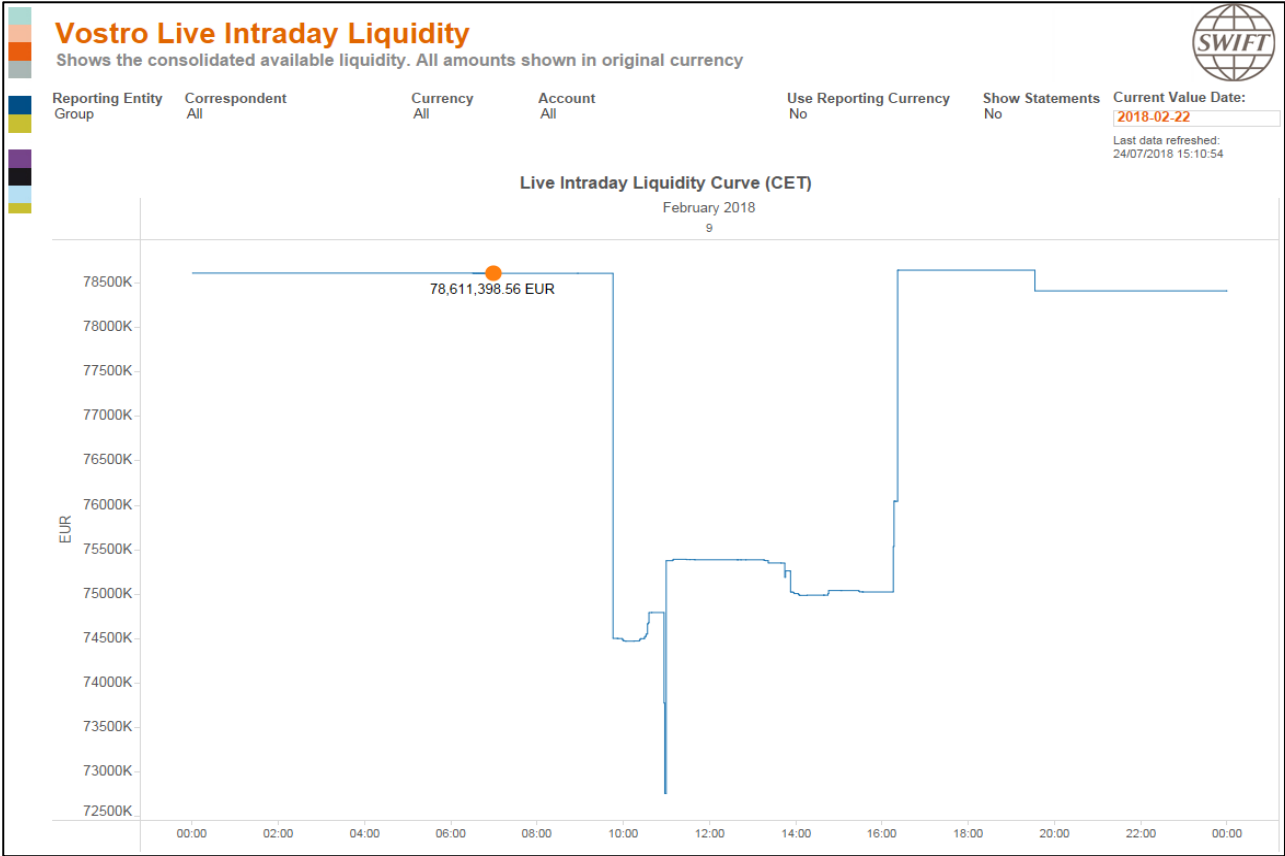
What is the available liquidity for the specific account **0000MY009906** of my customer **CNKUSFF** ?

What is the available liquidity for your correspondent banking customer accounts?

What is the available liquidity for this specific **customer CNKUSFF**?

What is the available aggregated liquidity for a particular currency **GBP** for your customer?

What is the available liquidity for the specific account **0000MY009906** of my customer **CNKUSFF** ?



Demo Data



01

Largest positive net cumulative position

Overview of 3 days with largest intraday net cumulative momentary peak.

02

Largest negative net cumulative position

Overview of 3 days with largest intraday net cumulative momentary though.

03

Available intraday liquidity

Overview of 3 days with lowest available liquidity balance at start of the business day.

04

Gross payments sent

Overview of 3 days with highest aggregated value of payments sent per day.

05

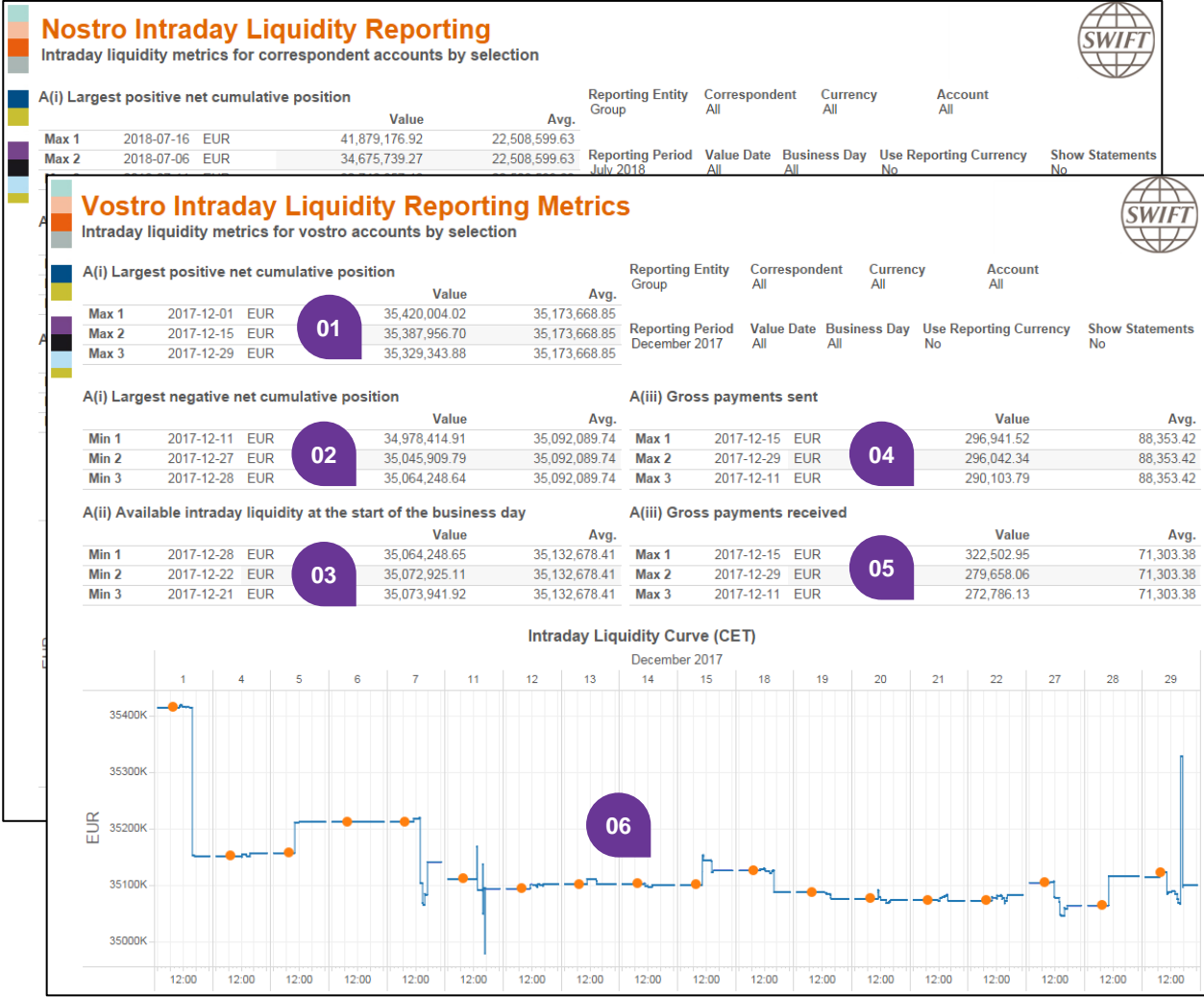
Gross payment received

Overview of 3 days with highest aggregated value of payments received per day.

06

Liquidity Curve

Running sum of all transactions that occurred on reporting period for specific accounts.



01

a

b

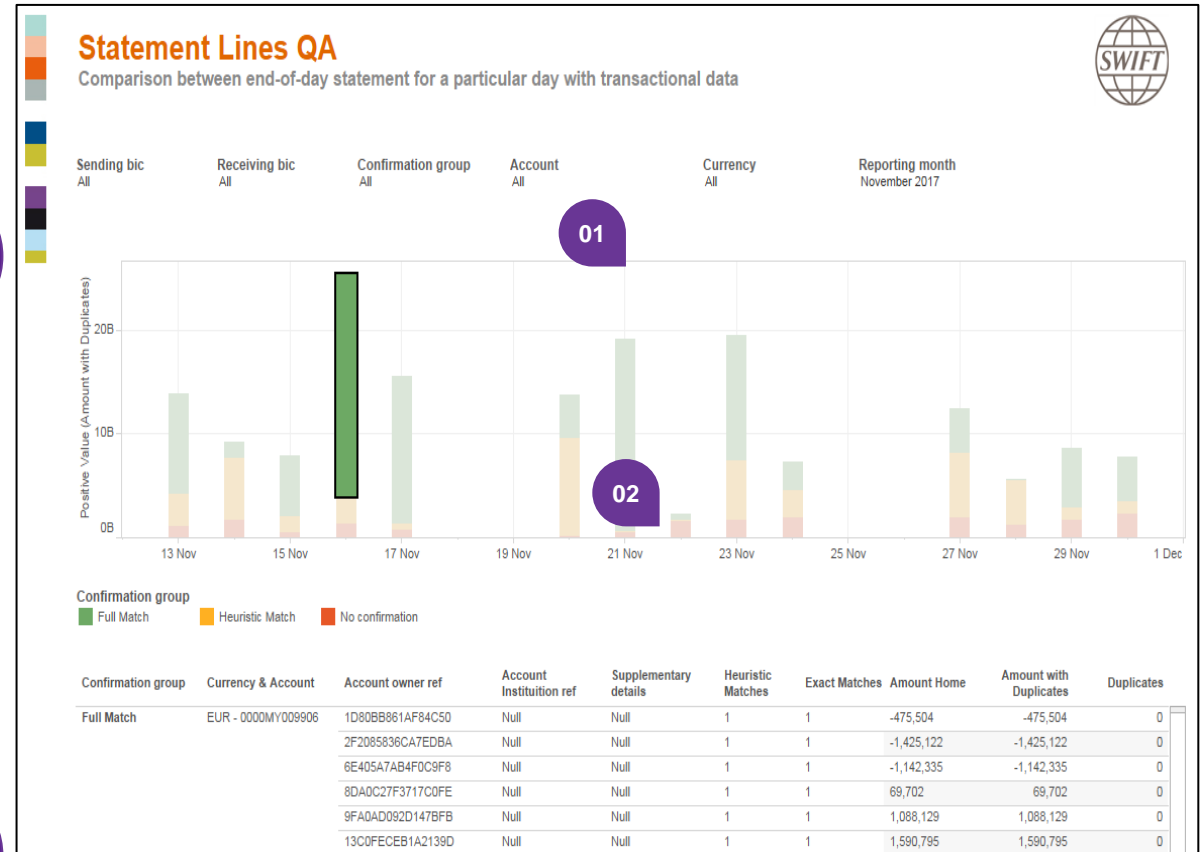
C

d

e

02

Demo Data



01

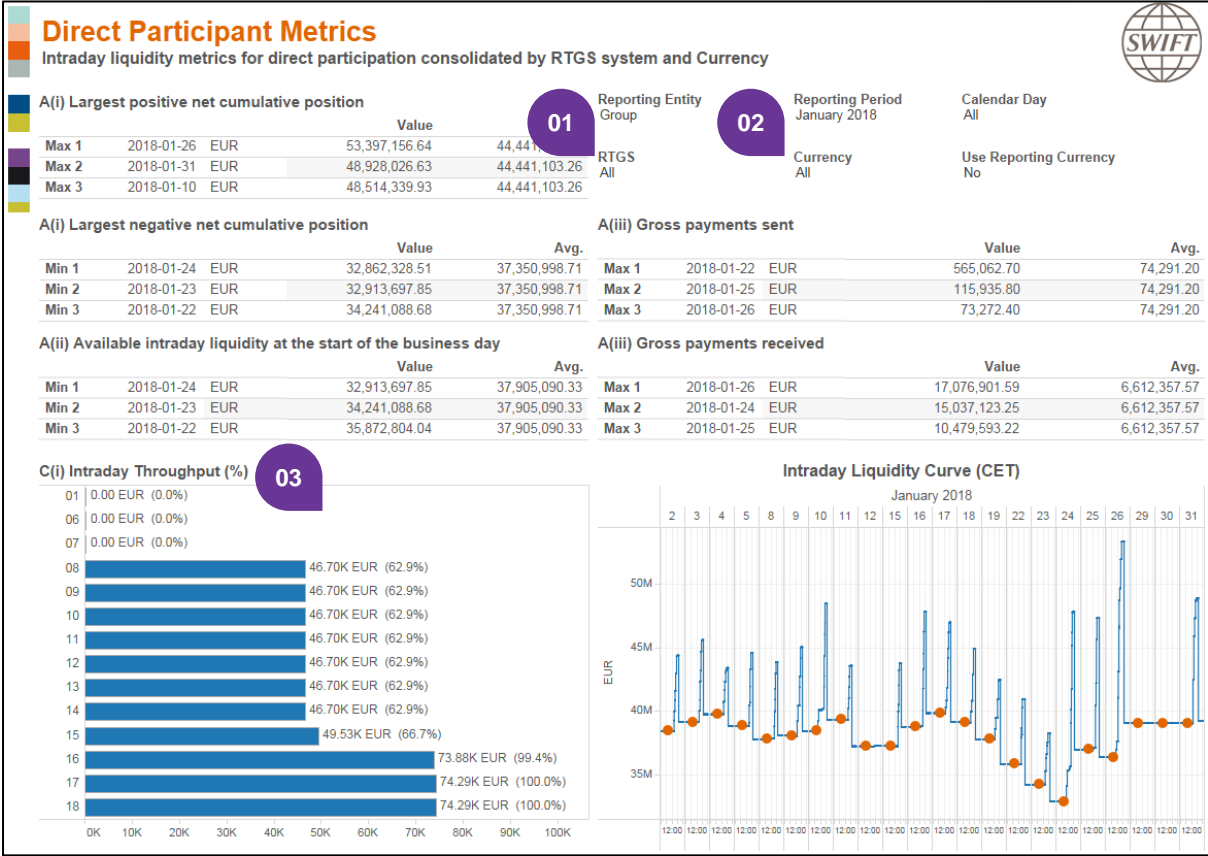
RTGS/LVPS system filter
Option to filter based on RTGS/LVPS system available, e.g. Target 2, EBA...

02

Currency Filter
Option to filter based on currency.

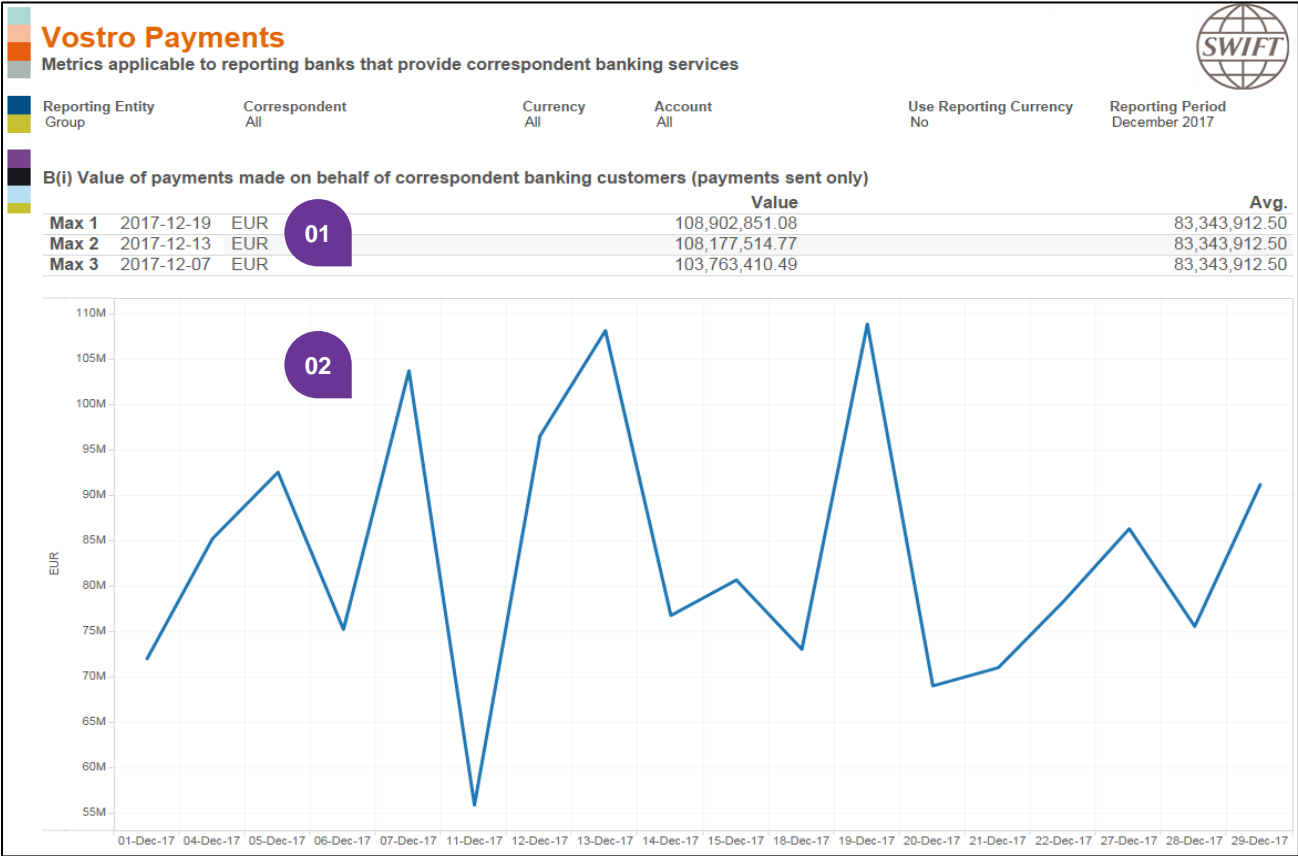
03

Intraday Throughput Chart
Report daily average in the period of the % of your outgoing payments relative to total payments that settle by specific times during the day.



01 Overview of three days with the largest payments made on behalf of correspondent banking customers.

02 Evolution of the Vostro payments over time.

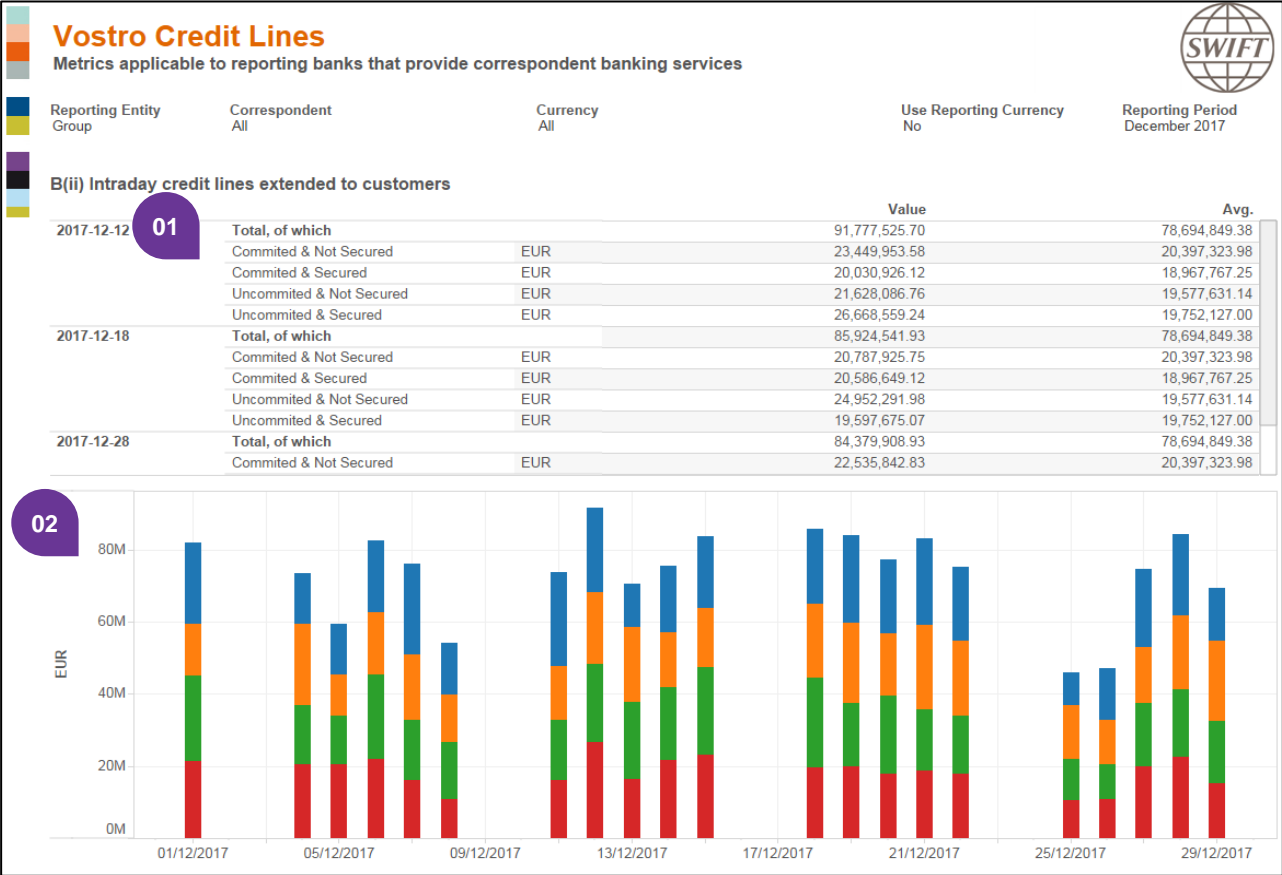


Demo Data



01 Overview of three days with the largest intraday credit lines extended to customers.

02 Bar chart representing intraday credit lines extended to customers over time.



Demo Data

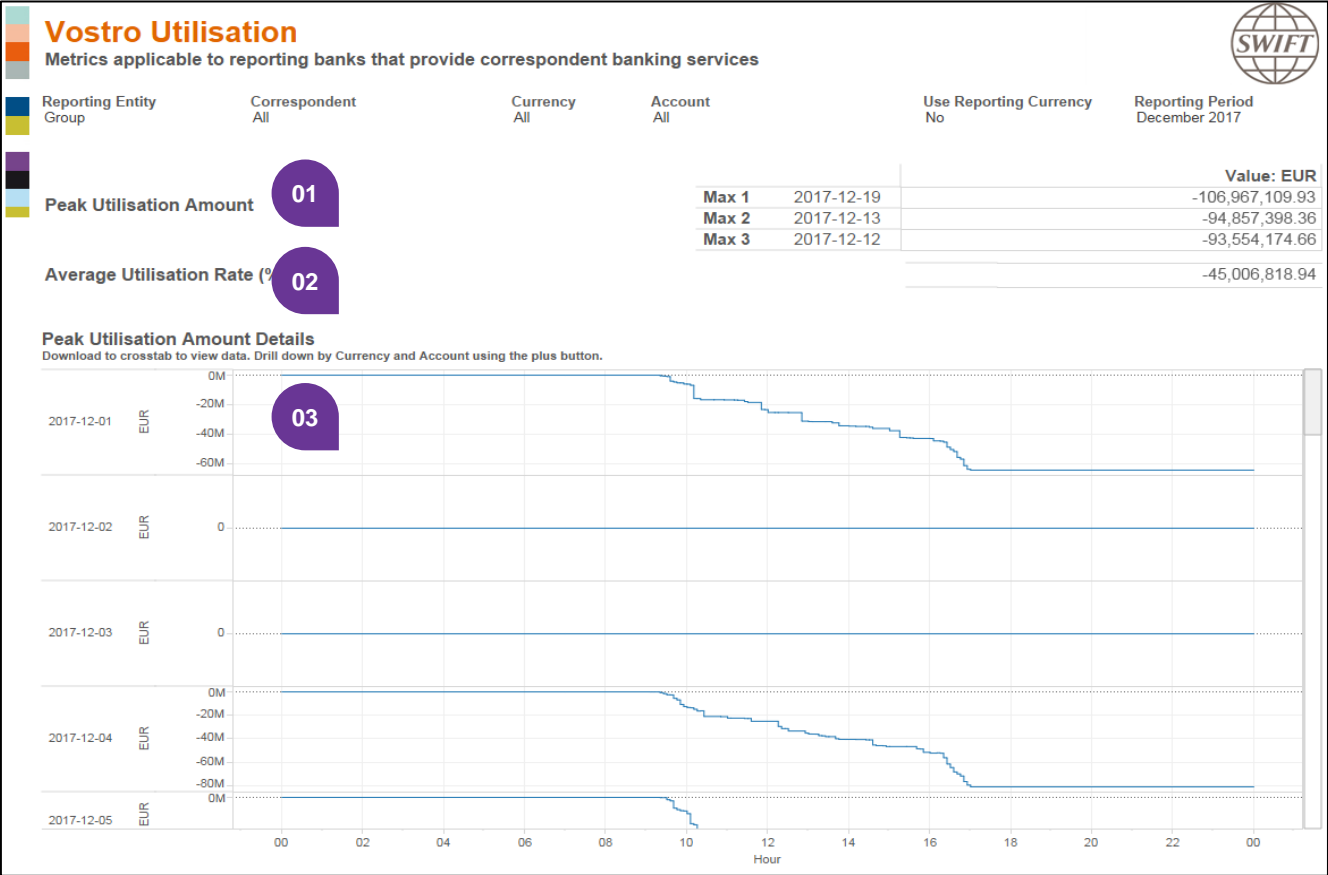


- 01

Overview of three days with the largest value of credit lines utilised by their customers.
- 02

Average credit lines usage rates (we allow to predefine to see the metric as an absolute overdraft value or percentage).
- 03

Breakdown of the daily total overdraft (drill down to currency, account or correspondent).



Demo Data



Conclusion

1

Liquidity data management challenges

2

SWIFT Scope for ILR supports your Intraday Liquidity needs



Questions?

Please contact us at SWIFT-Scope@swift.com or visit swift.com/BI



Monitor your intraday liquidity position to manage risks with SWIFT Scope

Participants Chat Q&A

Participants

Panelists: 1

Judith Giel (host)

Attendees:

Bruno Coopmans

Request Mute

Chat Q&A

All (0)

Ask: All Panelists

Type your questions here!

Send

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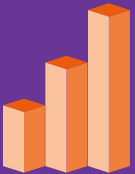
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