



The FTA Treasury Workshop

Kevin Stephenson, Head of Liquidity Risk

13 May 2020



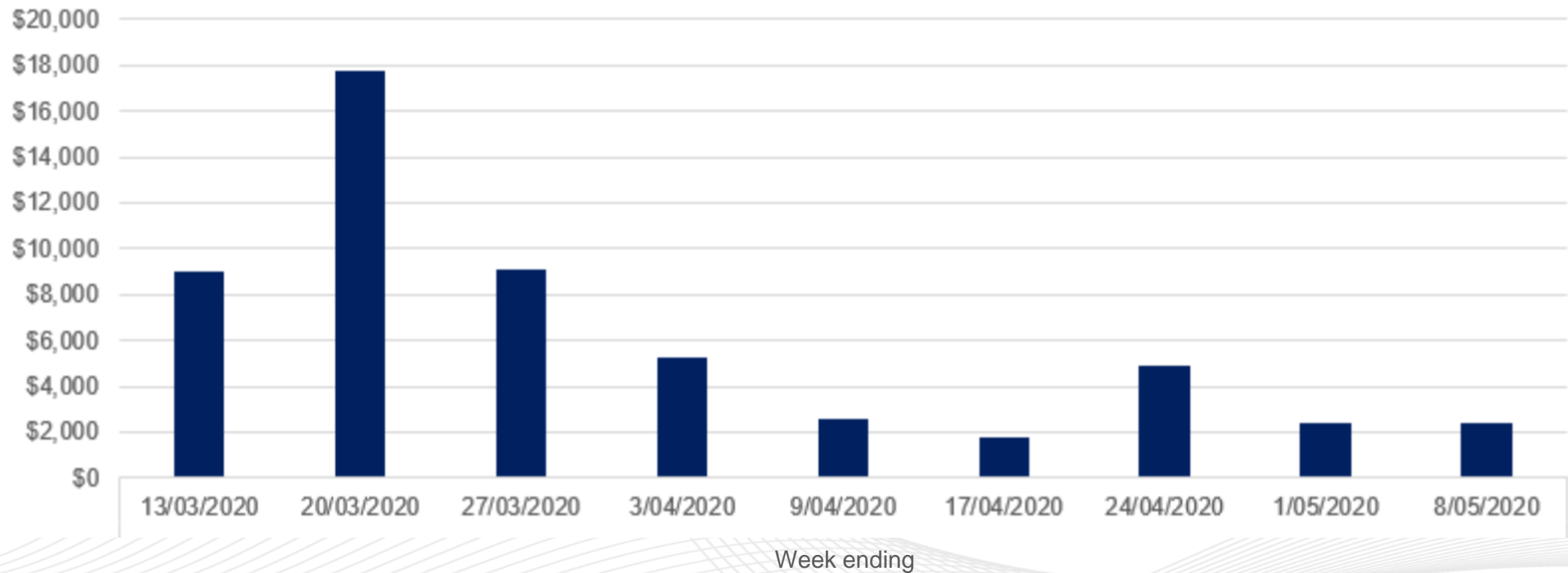
Funding and Liquidity Responses

- Open Market Operations (OMO)
- Term Funding Facility (TFF)
- Committed Liquidity Facility (CLF) increases
- Superannuation Early Release Scheme
- Self-securitisation increases

NCD buyback requests

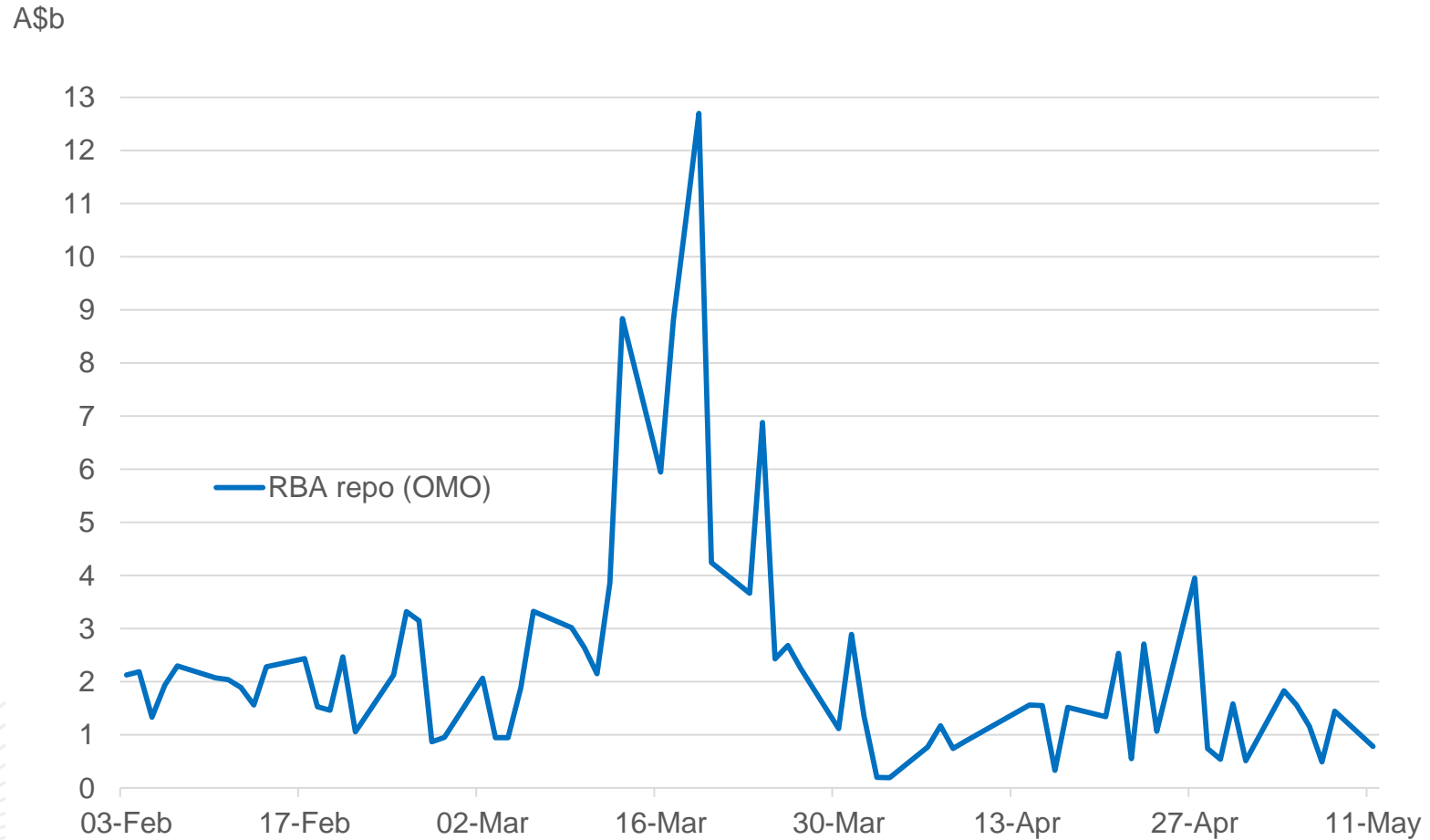


Short term wholesale buyback requests: of which approved (\$ millions)



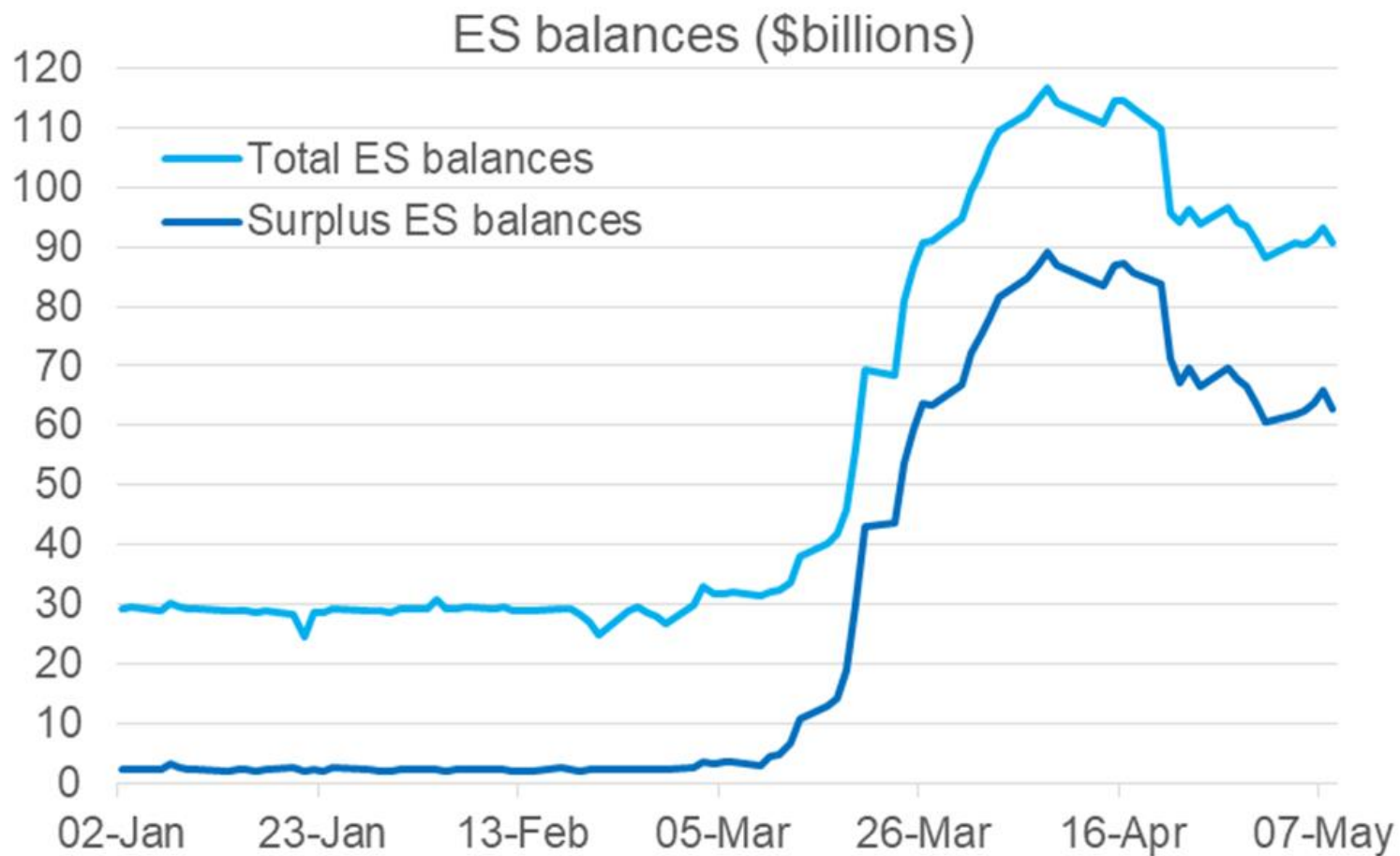
Source: APRA data collection

RBA Open Market Operations



Source: RBA website

RBA ESA balances

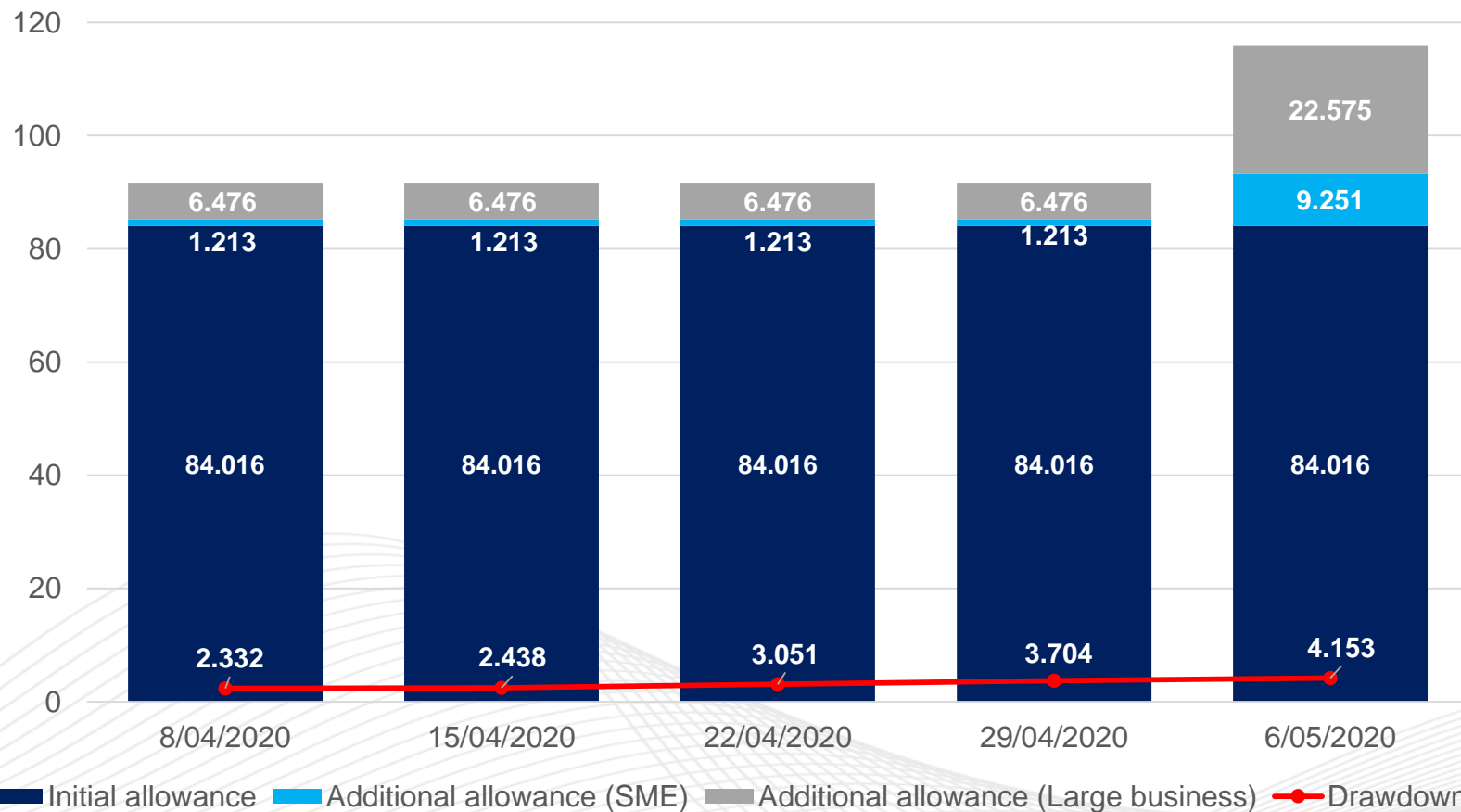


Source: RBA website

RBA Term Funding Facility



RBA Term Funding Facility Operations (\$bn)

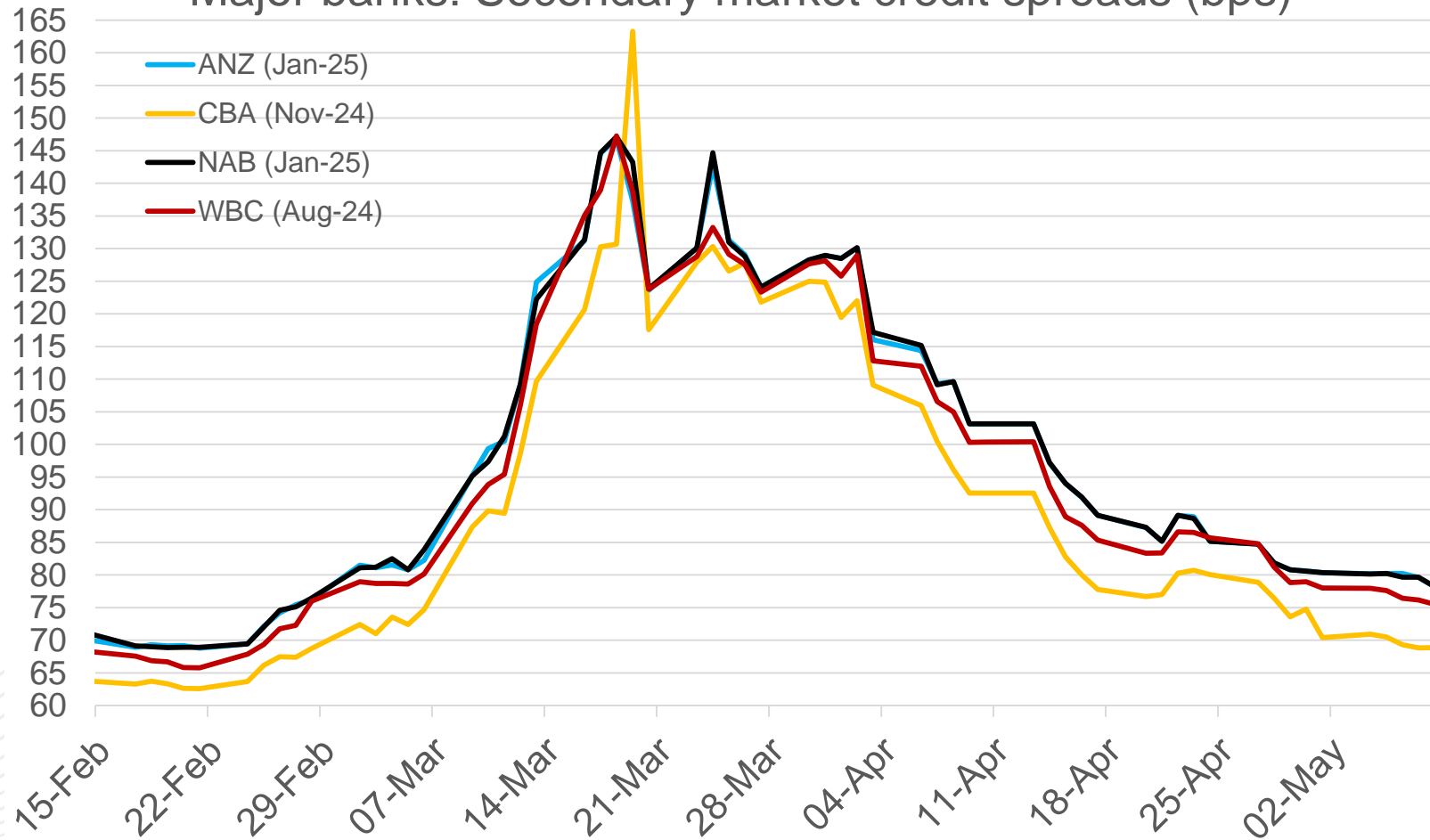


Source: RBA website

CDS spreads

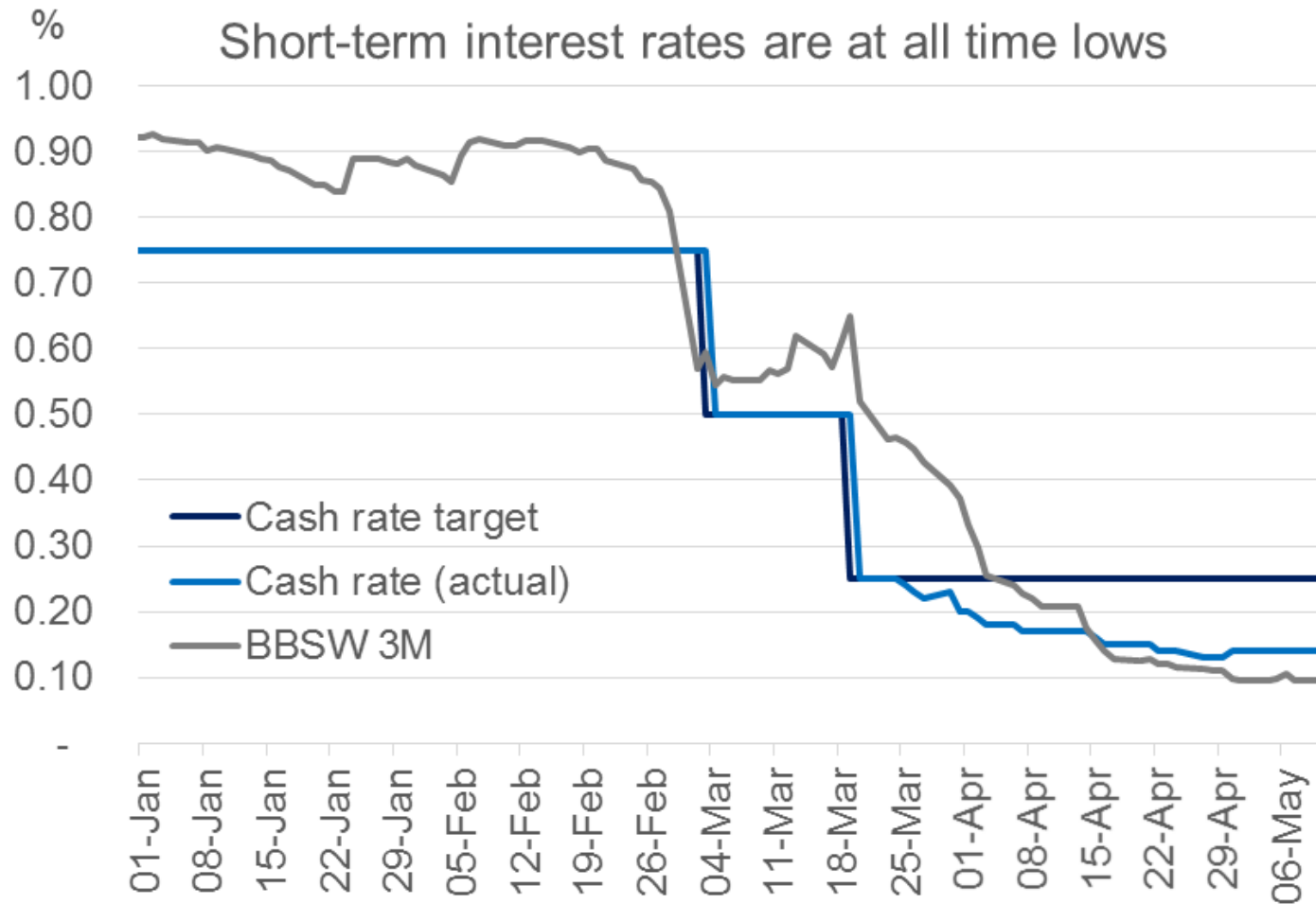


Major banks: Secondary market credit spreads (bps)



Source: Bloomberg

Short term interest rates

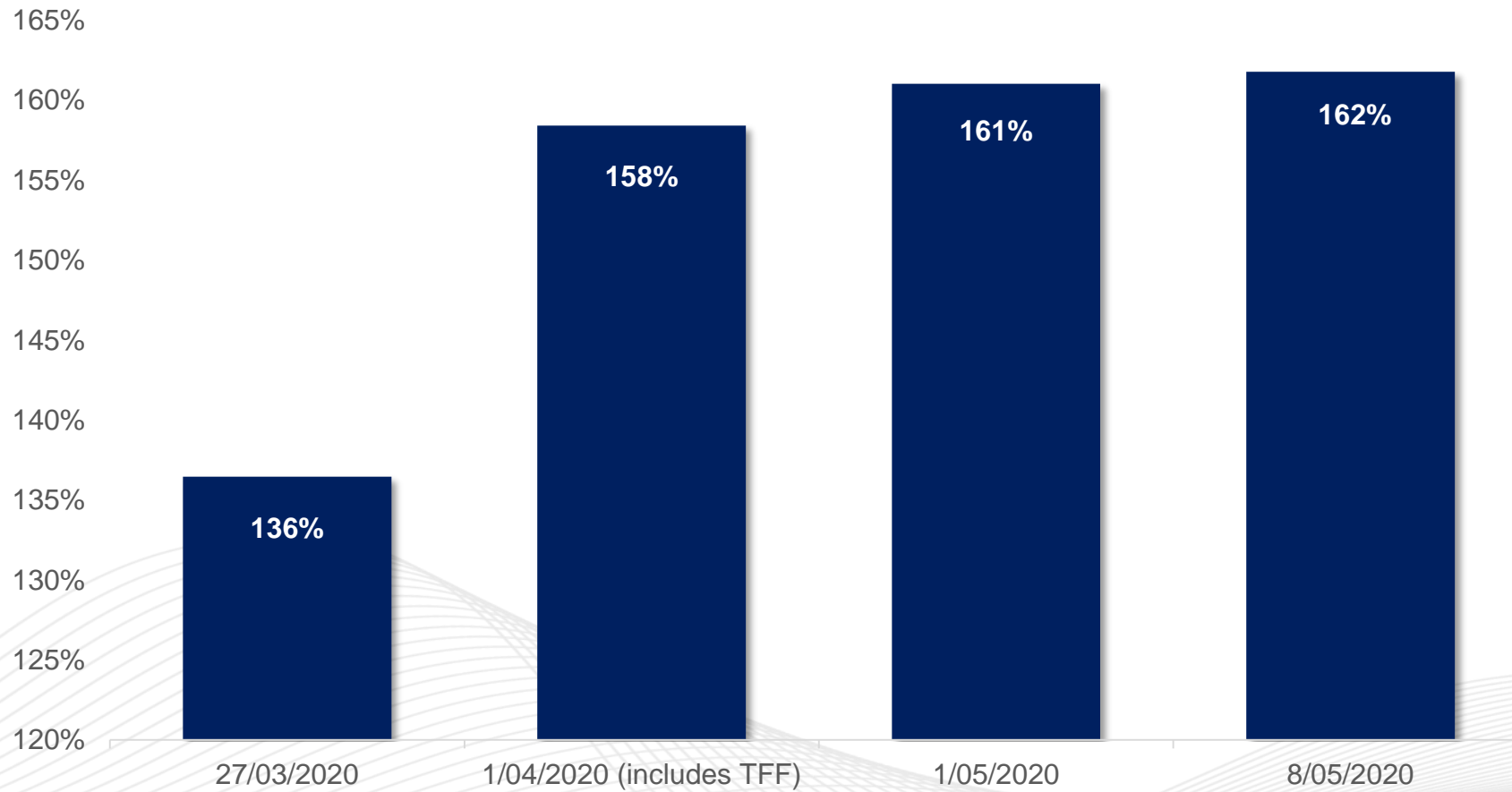


Source: Bloomberg

Average LCRs over time

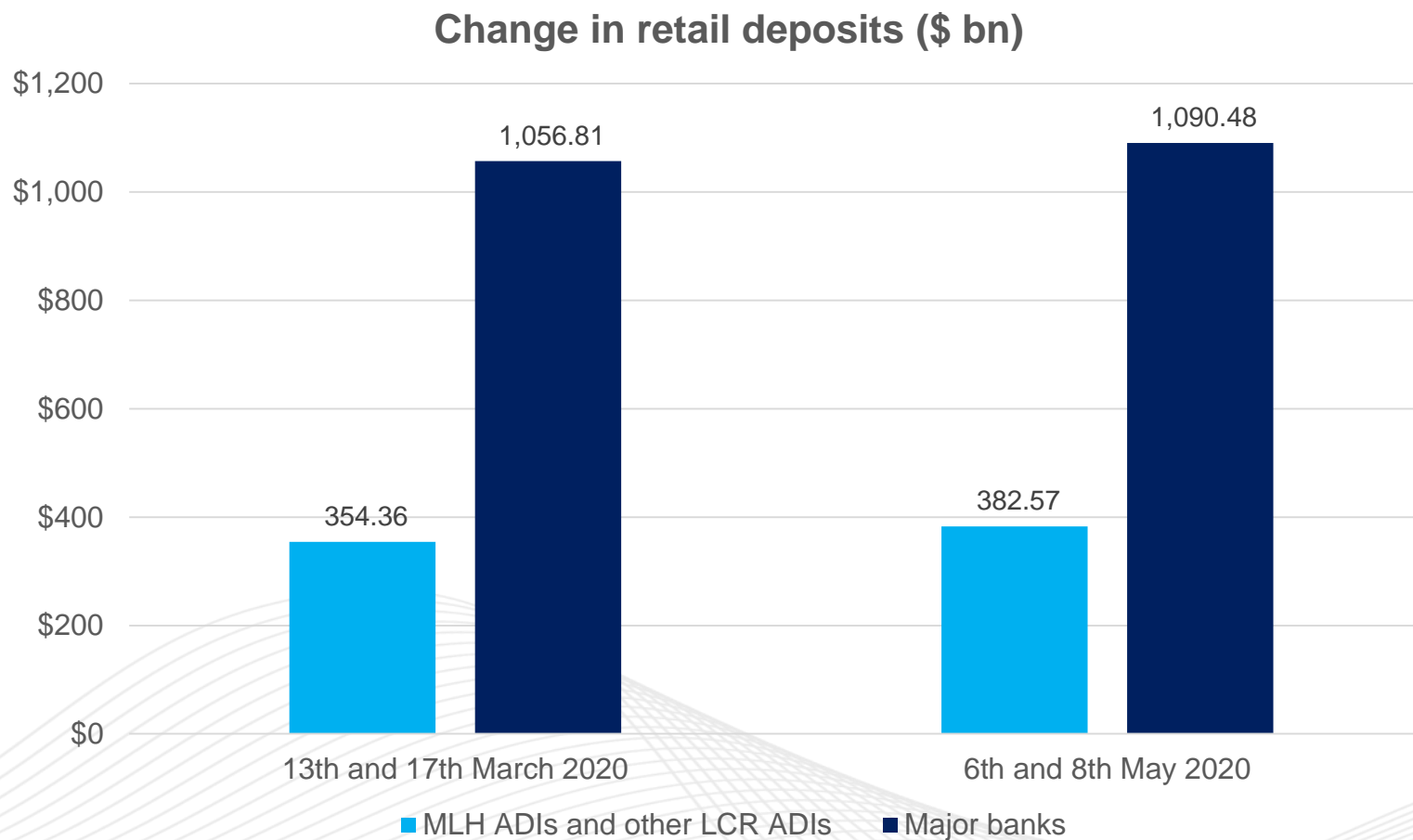


Average LCR - locally incorporated ADIs



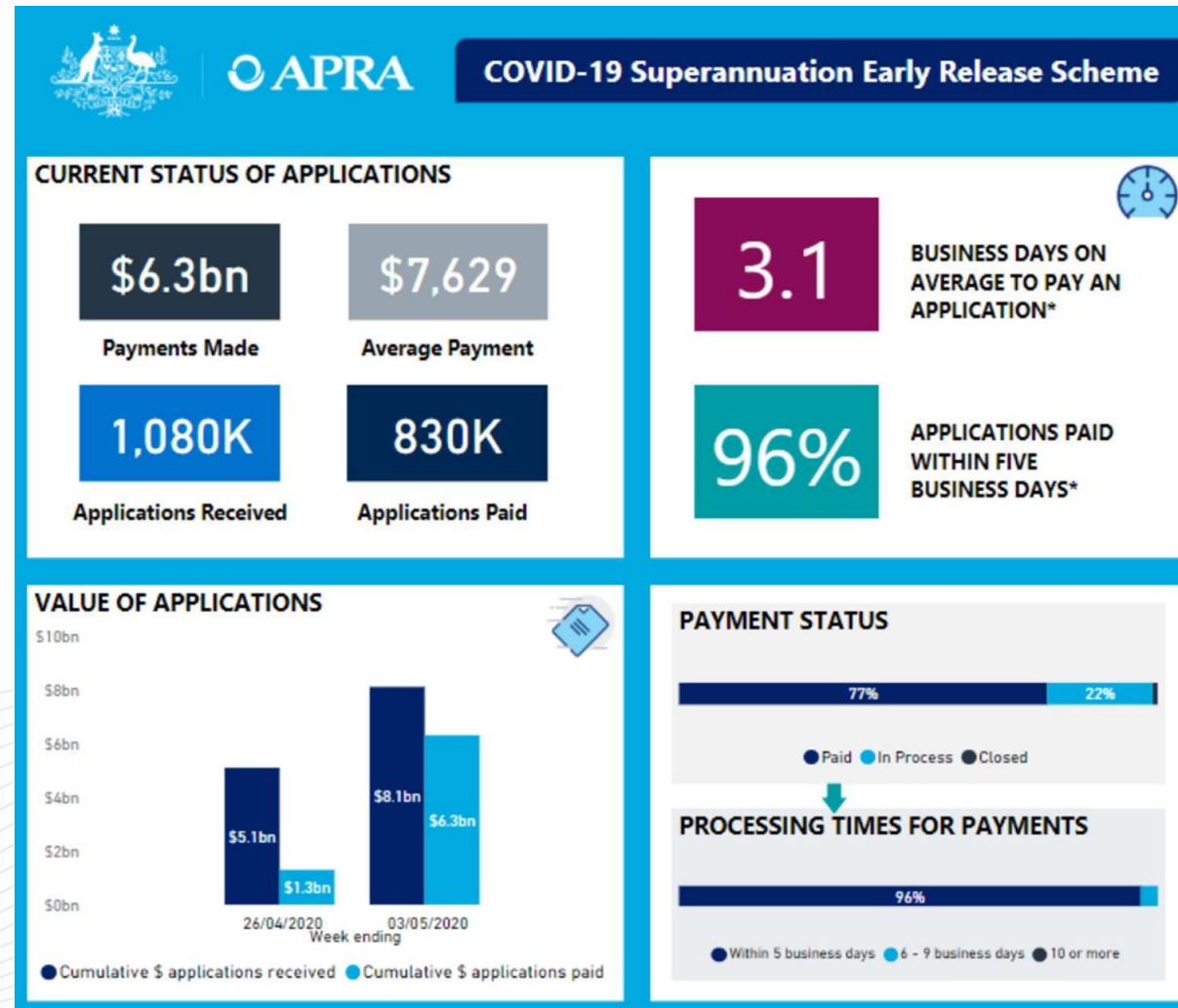
Source: APRA data collection

Change in retail deposits



Source: APRA data collection

Superannuation Early Release Scheme



Source: APRA website



Thank You

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