Appendix F: LCR Performance Guide

Consultation Paper No.3 2017
Basel III: Liquidity Management

[Draft] Guide on the reporting on internal monitoring of the LCR/LMR for the period since the prior quarter end

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Contents

1 Overview ........................................................................................................................................... 3
  1.1 Consultation ............................................................................................................................... 3
  1.2 Introduction ............................................................................................................................... 3
1 Overview

1.1 Consultation

1.1.1 This document outlines draft requirements relating to the provision of limited information on the JIB’s internal monitoring. The introduction is provided in full, which outlines the nature of data requested, with the exact format to be determined nearer to the implementation date – the final guide will be provided at least 6 months prior to the implementation date.

1.2 Introduction

1.2.1 This document specifies prudential reporting on the LCR/LMR, as calculated for internal monitoring purposes by the JIB for every working day that is after the prior quarter-end date up to and including the current quarter end date.

1.2.2 Section 2 specifies the reporting for the LCR, which consists of, for each date, the LCR itself and the following components:

- 1.2.2.1 Total Level 1 HQLA;
- 1.2.2.2 Total HQLA;
- 1.2.2.3 Total Inflows;
- 1.2.2.4 Total Outflows; and
- 1.2.2.5 HQLA requirement.

1.2.3 Section 3 specifies the reporting for the JIBs that use the LMR, which consists of, for each date, the LMR itself and the following components:

- 1.2.3.1 Total HQLA;
- 1.2.3.2 Total Capped Inflows;
- 1.2.3.3 Total Qualifying Inflows;
- 1.2.3.4 The total of the above; and
- 1.2.3.5 Total Outflows.

1.2.4 Where any of the calculations were not performed on the day or not recorded, JIBs will be required to input this fact.