



Jersey Financial  
Services Commission

# 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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# 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.