

U.S. Basel III Liquidity Coverage Ratio Proposal: Visual Memorandum

October 30, 2013 | Client Update

The U.S. banking agencies have issued a proposal to implement the Basel III liquidity coverage ratio (LCR) in the United States. The LCR requires large banking organizations to maintain a minimum amount of liquid assets to withstand a 30-day standardized supervisory liquidity stress scenario. The U.S. LCR proposal is more stringent than the Basel Committee's LCR framework in several significant respects.

Davis Polk's visual memorandum uses diagrams, flowcharts, timelines, examples and comparison tables to illustrate key aspects of the U.S. LCR proposal.

[Read the full update](#)

If you have any questions regarding the matters covered in this publication, please reach out to any of the lawyers listed below or your usual Davis Polk contact.

Luigi L. De Ghenghi

+1 212 450 4296

luigi.deghenghi@davispolk.com

Margaret E. Tahyar

+1 212 450 4379

margaret.tahyar@davispolk.com

This communication, which we believe may be of interest to our clients and friends of the firm, is for general information only. It is not a full analysis of the matters presented and should not be relied upon as legal advice. This may be considered attorney advertising in some jurisdictions. Please refer to the firm's privacy notice for further details.