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

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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.

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