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Basel Committee on Banking
Supervision

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Consultative Document on Liquidity coverage ratio disclosure standards

Because of the complexity in some parts of the LCR it is necessary to make some simplifications for the daily reporting. It could be suitable that this is clear in the regulations. To make the reporting more comparable it would be important to emphasize what simplifications that is possible.

We suggest that the implementation of the disclosure standards would be implemented at the same time, globally. We also endorse the principle that disclosure only should be used on a consolidated basis.

We understand that the Committee is proposing that the reporting should be based on daily observations for the 90 days included in a quarter. We believe that this would lead to some strange results and would prefer that the average should only be based on banking days within the reporting quarter. The liquidity during "non-banking days" would distort the resulting reporting.

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