Liquidity Coverage Ratio (LCR) Disclosure – Basel III

Introduction Phase

Note:

(a) Unweighted values must be calculated as outstanding balances maturing or callable within 30 days (for inflows and outflows).

(b) Weighted values must be calculated after the application of respective haircuts (for HQLA) or inflow and outflow rates (for inflows and outflows).

(c) Adjusted values must be calculated after the application of both (i) haircuts and inflow and outflow rates and (ii) any applicable caps (ie cap on Level 2B and Level 2 assets for HQLA and cap on inflows).

Remark:

As required by Otoritas Jasa Keuangan (OJK), the LCR is calculated based on the approach from Consultative Paper (CP) LCR which was published on September 2014. During the introduction phase, OJK applied minimum reference LCR of 60%.