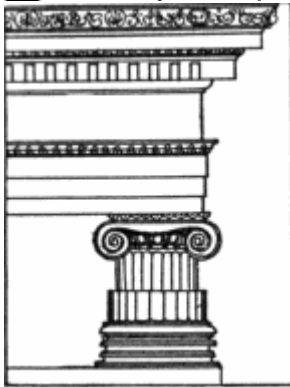


Basel III framework for liquidity - Frequently asked questions

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The Basel Committee on Banking Supervision has received a number of interpretation questions related to the 16 December 2010 publication of the Basel III regulatory frameworks for capital and liquidity. To help ensure a consistent global implementation of Basel III, the Committee has agreed to periodically review frequently asked questions and publish answers along with any technical elaboration of the rules text and interpretative guidance that may be necessary.

This document sets out the first set of frequently asked questions that relate to Basel III's [liquidity rules](#) ^[1]. The first section of the document provides clarification on the calculation of the cap on Level 2 assets with regard to short-term secured funding. Section 2 addresses other questions and answers pertaining to the Liquidity Coverage Ratio (LCR) and Net Stable Funding Ratio (NSFR) of the rules text. Section 3 sets out miscellaneous edits to the rules text.

- [Full text](#) ^[2](PDF, 22 pages, 101 kb)

Tags: [Basel III](#) ^[4], [CRDIV](#) ^[5], [Liquidity Risk](#) ^[6]

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- [1] <http://www.bis.org/publ/bcbs188.htm>
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- [3] <http://asymptotix.disqus.com/?url=http%3A%2F%2Fwww.asymptotix.eu%2Fnews%2Fbasel-iii-framework-liquidity-frequently-asked-questions>
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