

Liquidity Coverage Ratio (LCR) Service

OVERVIEW

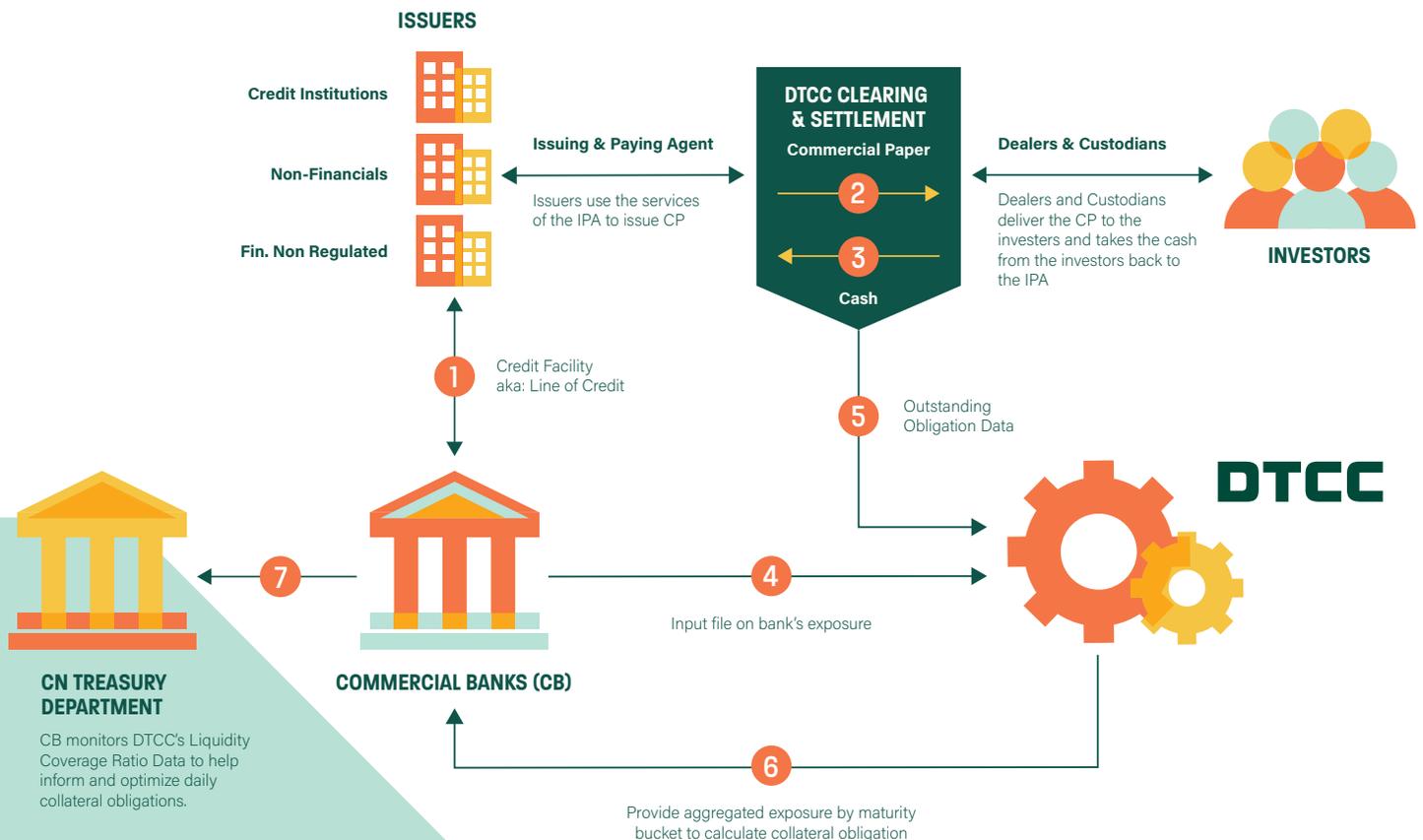
DTCC's Liquidity Coverage Ratio (LCR) Service facilitates user's collateral requirement calculations by computing customized liquidity ratios for commercial paper (CP) portfolios, allowing users to access excess balance sheet capital.

HOW IT WORKS

1. A firm supplies its current CP portfolio to DTCC.
2. DTCC derives and provides the firm's LCR before the next business day's trading start.

DELIVERY

- The LCR Service provides a precise profile of your daily CP portfolio coverage obligation delivered in a daily, start-of-day comma-separated values (CSV) file.
- Via SFTP



BENEFITS

BALANCE-SHEET EFFICIENCY	Realize collateral-cost savings with coverage-ratio updates that can allow you to remove excess balance sheet collateral and redeploy capital for other business needs.
GREATER TRANSPARENCY	Simplify compliance with Basel III and similar regulatory mandates.
RAPID TURNAROUND	Receive overnight delivery of current CP portfolio positions' calculated liquidity requirement
OPTIMIZED COLLATERAL MANAGEMENT	Uses detailed profile of current CP exposure with obligations mapped by maturity, segregating short, and long-term securities over different time horizons, to compute the current LCR necessary to determine capital requirements.

DATA COVERAGE

DTC-eligible commercial paper programs

FOR MORE INFORMATION

To learn more, visit [DTCC.com/Data-Services](https://www.dtcc.com/Data-Services) or **contact DTCC Data Services Client**

Support: 1-888-382-2721, Option 8

