



EDBS/KH/C/52/2019
4th July 2019

Chief Executive Officer
All Bahraini Conventional Bank licensees
Manama
Kingdom of Bahrain

Dear Sir,

Appendix BR-23 Liquidity Coverage Ratio Report (LCR) - Volume 1

As you are aware, the Liquidity Risk Management Module (Module LM), paragraph, LM-11.1.9 requires all Bahraini Conventional Bank Licensees to report their 'solo' LCR and 'consolidated' LCR at the end of each month commencing 30th June 2019. For this purpose, the CBB is issuing "Appendix BR-23, Liquidity Coverage Ratio (LCR) Report under Part B of the CBB Rulebook Volume 1" (See attached Microsoft Excel sheet).

The new Appendix includes the requirements pertaining to computation and submission of LCR by the banks. Until the Appendix is incorporated into Electronic Submission of Returns and Analysis of Data (ESRAD) banks must download the Microsoft Excel Sheet for reporting.

The new Appendix shall be available on the CBB website (www.cbb.gov.bh) in due course.

Should you have any queries you may contact your normal supervisory point of contact.

Yours faithfully,

Khalid Hamad

cc: Bahrain Association of Banks
External Audit Firms