

**PRA RULEBOOK: CRR FIRMS: LIQUIDITY REGULATORY REPORTING (AMENDMENT)
(NO. 3) INSTRUMENT 2019**

Powers exercised

- A. The Prudential Regulation Authority (the “PRA”) makes this instrument in the exercise of the following powers and related provisions in the Financial Services and Markets Act 2000 (the “Act”):
- (1) section 137G (The PRA’s general rules);
 - (2) section 137T (General supplementary powers); and
- B. The rule-making powers referred to above are specified for the purpose of section 138G(2) (Rule-making instruments) of the Act.

Pre-conditions to making

- C. In accordance with section 138J (Consultation by the PRA) of the Act, the PRA consulted the Financial Conduct Authority. After consulting, the PRA published a draft of the proposed rules and had regard to representations made.

**PRA Rulebook: CRR Firms: Liquidity Regulatory Reporting (Amendment) (No.3)
Instrument 2019**

- D. The PRA makes the rules in the Annex to this instrument.

Commencement of this instrument

- E. The Annex comes into force on 1 May 2020.

Citation

- F. This instrument may be cited as PRA Rulebook: CRR Firms: Liquidity Regulatory Reporting (Amendment) (No. 3) Instrument 2019.

By order of the Prudential Regulation Committee

8 November 2019

Annex

Amendments to the Regulatory Reporting Part

In this Annex new text is underlined and deleted text is struck through.

7 REGULATED ACTIVITY GROUP 1

...

7.2 The applicable reporting frequencies for submission of *data items* and periods referred to in 7.1 are set out in the table below according to *firm* type. Reporting frequencies are calculated from a *firm's accounting reference date*, unless indicated otherwise.

RAG 1				
Data item	UK banks and building societies (on an unconsolidated or individual consolidated basis) (9)	[deleted]	UK banks and building societies (on a UK consolidation group, domestic liquidity sub-group or sub-consolidation group basis, as applicable)	Other members of RAG 1
...				
PRA110	Daily, weekly or monthly (2) (13) (14)	-	Daily, weekly or monthly (2) (13) (14)	[deleted]
...				

...

(13)

(a) If the reporting frequency would otherwise be weekly, the item is to be reported on every *business day* if (and for as long as) there is a specific liquidity stress or market liquidity stress in relation to the *firm, branch* or group in question.

(b) If the reporting frequency would otherwise be monthly, the item is to be reported weekly:

(i) every *business day* if the *firm* has *total assets*, calculated in accordance with Council Directive 86/635/EEC, equal to or greater than £5 billion on an individual basis or *UK consolidation group* basis; and

(ii) weekly if the *firm* has *total assets*, calculated in accordance with Council Directive 86/635/EEC, of less than £5 billion on both an individual basis and *UK consolidation group* basis.

if (and for as long as) there is a specific liquidity stress or market liquidity stress in relation to the *firm, branch* or group in question.

...

9 REGULATED ACTIVITY GROUP 3

9.3 The applicable reporting frequencies for submission of *data items* and periods referred to in 9.2 are set out in the table below. Reporting frequencies are calculated from a *firm's accounting reference date* unless indicated otherwise.

RAG 3	
Data item	Reporting frequency
...	...
PRA110	Daily, weekly or monthly (9) (10) (11)

...

(10)

(a) If the reporting frequency would otherwise be weekly, the item is to be reported on every *business day* if (and for as long as) there is a specific liquidity stress or market liquidity stress in relation to the *firm, branch* or group in question.

(b) If the reporting frequency would otherwise be monthly, the item is to be reported weekly:

(i) every *business day* if the *firm* has *total assets*, calculated in accordance with Council Directive 86/635/EEC, equal to or greater than £5 billion on an individual basis or *UK consolidation group* basis; and

(ii) weekly if the *firm* has *total assets*, calculated in accordance with Council Directive 86/635/EEC, of less than £5 billion on both an individual basis and *consolidation group* basis.

UK

if (and for as long as) there is a specific liquidity stress or market liquidity stress in relation to the *firm, branch* or group in question.