

**PRA RULEBOOK: REGULATORY REPORTING AMENDMENT INSTRUMENT [YEAR]**

**Powers exercised**

- A. The Prudential Regulation Authority (“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); and
  - (2) section 137T (General supplementary powers).
- B. The rule-making powers referred to above are specified for the purpose of section 138G(2) (Rule-making instrument) of the Act.

**Pre-conditions to making**

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

**PRA Rulebook: Regulatory Reporting Amendment Instrument [Year]**

- D. The rules in the Parts of the PRA Rulebook listed in column (1) below are amended in accordance with the Annexes to this instrument listed in column (2). PRA makes the rules in the Annexes to this instrument.

(1)	(2)
Regulatory Reporting	A
Regulatory Reporting	B

**Commencement**

- E. Annex A to this instrument comes into force on [Date].
- F. Annex B to this instrument comes into force on the date specified by a subsequent PRA Board instrument.

**Citation**

This instrument may be cited as the PRA Rulebook: Regulatory Reporting Amendment Instrument [Year].

**By order of the Board of the Prudential Regulation Authority**  
[DATE]

## Annex A

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

## Part

## REGULATORY REPORTING

...

## 1 APPLICATION AND DEFINITION

...

1.2 In this Part, the following definitions shall apply:

...

*intra-group liquidity modification*

means a modification to the *overall liquidity adequacy rule* of the kind described in BIPRU 12.8.7G in the *PRA Handbook*, as in effect on 30 September 2015 granted to a firm and in effect on that date.

...

*whole-firm liquidity modification*

means a modification to the *overall liquidity adequacy rule* of the kind described in BIPRU 12.8.22G in the *PRA Handbook*, as in effect on 30 September 2015 granted to a firm and in effect on that date.

1.3 Unless otherwise defined, any italicised expression used in this Part:

- (1) listed in Annex 1 (Handbook definitions) to this Part has the meaning specified in the *PRA Handbook*;
- (2) listed in Annex 2 (Liquidity definitions) to this Part has the meaning specified in the *PRA Handbook* as in effect on 30 September 2015; and
- (3) in the *CRR* has the same meaning as in the *CRR*.

...

## 7 REGULATED ACTIVITY GROUP 1

7.1 The applicable *data items* referred to in the table in 6.1 are set out according to *firm* type in the table below:

RAG 1	Prudential category of <i>firm</i> , applicable <i>data items</i> and reporting format (1)
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	<i>UK bank</i>	<i>Building society</i>	<i>Non-EEA bank</i>	<i>EEA bank that has permission to accept deposits and that has its registered office (or, if it has no registered office, its head office) outside the EU</i>	<i>Credit union</i>	<i>Dormant account fund operator (12)</i>
<b>Description of data item</b>						
...						
Liquidity Buffer Qualifying Securities	FSA050 ((14), (18) and (19))	FSA050 ( (14), (18) and (19) )	FSA050 ((14), (16), (18) and (19))	FSA050 ((14), (16), (18) and (19))		
Funding Concentration	FSA051 ((14), (18) and (19))	FSA051 ((14), (18) and (19))	FSA051 ((14), (16), (18) and (19))	FSA051 ((14), (16), (18) and (19))		
Pricing data	FSA052 ((14), (19) and (20))	FSA052 ( (14), (19) and (20) )	FSA052 ( (14), (16), (19) and (20) )	FSA052 ( (14), (16), (19) and (20) )		
Retail and corporate funding	FSA053 ( (14), (18) and (19) )	FSA053 ((14), (18) and (19))	FSA053 ((14), (16), (18) and (19))	FSA053 ((14), (16), (18) and (19))		
Currency Analysis	FSA054 ((14), (18) and (19))	FSA054 ((14), (18) and (19))	FSA054 ((14), (16), (18) and (19))	FSA054 ((14), (16), (18) and (19))		

...

- (13) A *firm* must complete this item separately on each of the following bases that are applicable.

...

- (c) If it is a *group liquidity reporting firm* in a *UK DLG by modification*, it must complete the item on the basis of that group, and (a) does not apply.

...

- (20) ~~This data item must be reported only in the currencies named in FSA052, so that liabilities in GBP are reported in GBP in rows 1 to 4, those in USD are reported in USD in rows 5 to 8, and those in Euro are reported in Euro in rows 9 to 12. Liabilities in other currencies are not to be reported. [deleted]~~

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.

<b>RAG 1</b>				
<b>Data item</b>	<b>Unconsolidated UK banks and building societies</b>	<b>Individual consolidated UK banks and building societies</b>	<b>Report on a UK consolidation group or, as applicable, defined liquidity group basis by UK banks and building societies</b>	<b>Other members of RAG 1</b>
...				
FSA050	Monthly ((2))	Monthly ((2) and (3))	Monthly ((2))	Monthly ((2))
FSA051	Monthly ((2))	Monthly ((2) and (3))	Monthly ((2))	Monthly (2)
FSA052	Weekly or monthly ((2) and (8))	Weekly or monthly ((2), (3) and (8))	Weekly or monthly ((2) and (9))	Weekly or monthly ((2) and (8))
FSA053	Quarterly (2)	Quarterly ((2) and (3))	Quarterly ( 2)	Quarterly (2)
FSA054	Quarterly (2)	Quarterly ((2) and (3))	Quarterly ((2))	Quarterly (2)

...

- (8) ~~If the report is on an individual basis (including by reference to the *firm's UK branch*) the reporting frequency is as follows:~~
- ~~(a) weekly if the *firm* is a *standard frequency liquidity reporting firm*; and~~
  - ~~(b) monthly if the *firm* is a *low frequency liquidity reporting firm*. [deleted]~~
- (9) ~~If the report is by reference to the *firm's UK DLG by modification* the reporting frequency is:~~
- ~~(a) weekly if the *group liquidity standard frequency reporting conditions* are met;~~
  - ~~(b) monthly if the *group liquidity low frequency reporting conditions* are met. [deleted]~~

7.3 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 7.2, unless indicated otherwise.

<b>RAG 1</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
...						
FSA050			15 <i>business days</i>			
FSA051			15 <i>business days</i>			
FSA052		22.00 hours (London time) on the second <i>business day</i> immediately following the last day of the reporting period for the item in question	15 <i>business days</i>			
FSA053			15 <i>business days</i>			
FSA054			15 <i>business days</i>			

...

**9 REGULATED ACTIVITY GROUP 3**

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9.2 The applicable *data items* referred to in the table in 6.1 for a *UK designated investment firm* are set out in the table below:

<b>RAG 3</b>	
<b>Description of data item</b>	<b>Applicable data items (1)</b>
...	
Daily flows	FSA047 ((9), (12), and (14)-and (15))

<b>RAG 3</b>	
<b>Description of <i>data item</i></b>	<b>Applicable <i>data items</i> (1)</b>
Enhanced Mismatch Report	FSA048 ((9), (12), <u>and (14)-and-(15)</u> )
Liquidity Buffer Qualifying Securities	FSA050 <del>((10), (13), (14) and (15))</del>
Funding Concentration	FSA051 ((10), (13), <u>and (14)-and-(15)</u> )
Pricing data	FSA052 <del>((10), (14), (15) and (16))</del>
Retail and corporate funding	FSA053 ((10), (13), <u>and (14)-and-(15)</u> )
Currency Analysis	FSA054 <del>((10), (13), (14) and (15))</del>
Systems and Controls Questionnaire	FSA055 <del>((11) and (15))</del>

...

- (9) A *firm* must complete this item separately on each of the following bases (if applicable).

...

- (c) If it is a *group liquidity reporting firm* in a *UK DLG by modification*, it must complete the item on the basis of that group, and (a) does not apply.

...

- (11) ~~If it is a *non-ILAS BIPRU firm*, it must complete it on an individual basis. Therefore even if it has an individual consolidation permission it must complete the item on an unconsolidated basis by reference to the *firm* alone. [deleted]~~

...

- (15) ~~FSA047, FSA048, FSA050, FSA051, FSA052, FSA053 and FSA054 must be completed by an *ILAS BIPRU firm*. An *ILAS BIPRU firm* does not need to complete FSA055. A *non-ILAS BIPRU firm* must complete FSA055 and does not need to complete FSA047, FSA048, FSA050, FSA051, FSA052, FSA053 and FSA054. [deleted]~~

- (16) ~~This *data item* must be reported only in the currencies named in FSA052, so that liabilities in GBP are reported in GBP in rows 1 to 4, those in USD are reported in USD in rows 5 to 8, and those in Euro are reported in Euro in rows 9 to 12. Liabilities in other currencies are not to be reported. [deleted]~~

...

- 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.

<b>RAG 3</b>	
<b>Data item</b>	<b>Reporting frequency</b>
...	
FSA050	Monthly (1)
FSA051	Monthly (1)
FSA052	Weekly or monthly ((1) and (4))
FSA053	Quarterly (1)
FSA054	Quarterly (1)
FSA055	Annually (1)

...

- (4) If the report is on an individual basis the reporting frequency is:
- (a) ~~Weekly if the firm is a standard frequency liquidity reporting firm; and~~
  - (b) ~~Monthly if the firm is a low frequency liquidity reporting firm. [deleted]~~

9.4 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 9.3, unless indicated otherwise.

<b>RAG 3</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
...						
FSA050			15 <i>business days</i>			
FSA051			15 <i>business days</i>			
FSA052		22.00 hours (London time) on the <i>business day</i> immediately following the last day of the reporting period for the item	15 <i>business days</i>			

<b>RAG 3</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
		in question				
FSA053				15 <i>business days</i>		
FSA054				15 <i>business days</i>		
FSA055						15 <i>business days</i>

...

## 10 REGULATED ACTIVITY GROUP 4

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10.1 This Chapter applies only to *UK designated investment firms*.

10.2 The applicable *data items* referred to in the table in 6.1 are set out in the table below:

<b>RAG 4</b>	
<b>Description of data item</b>	<b>Applicable data items (1)</b>
...	
Daily Flows	FSA047 ((7),(10), <del>and (12) and (13)</del> )
Enhanced Mismatch Report	FSA048 ((7), (10), <del>and (12) and (13)</del> )
Liquidity Buffer Qualifying Securities	FSA050 ((8), (11), (12) and (13))
Funding Concentration	FSA048 ((8), (11), <del>and (12) and (13)</del> )
Pricing data	FSA052 ((8), (12), (13) and (14))
Retail and corporate funding	FSA053 ((8), (11), <del>and (12) and (13)</del> )
Currency Analysis	FSA054 ((8), (11), (12) and (13))
Systems and Control Questionnaire	FSA055 ((9) and (13))

- ...
- (7) A firm must complete this item separately on each of the following bases (if applicable).
- ...
- (c) If it is a *group liquidity reporting firm* in a UK DLG by modification, it must complete the item on the basis of that group, and (a) does not apply.
- ...
- (9) ~~If it is a non-ILAS BIPRU firm, it must complete it on an individual basis. Therefore even if it has an individual consolidation permission it must complete the item on an unconsolidated basis by reference to the firm alone. [deleted]~~
- ...
- (13) ~~FSA047, FSA048, FSA050, FSA051, FSA052, FSA053 and FSA054 must be completed by an ILAS BIPRU firm. An ILAS BIPRU firm does not need to complete FSA055. A non-ILAS BIPRU firm must complete FSA055 and does not need to complete FSA047, FSA048, FSA050, FSA051, FSA052, FSA053 and FSA054. [deleted]~~
- (14) ~~This data item must be reported only in the currencies named in FSA052, so that liabilities in GBP are reported in GBP in rows 1 to 4, those in USD are reported in USD in rows 5 to 8, and those in Euro are reported in Euro in rows 9 to 12. Liabilities in other currencies are not to be reported. [deleted]~~
- ...

10.3 The applicable reporting frequencies for submission of *data items* referred to in 10.2 are set out in the table below. Reporting frequencies are calculated from a *firm's accounting reference date*, unless indicated otherwise.

<b>RAG 4</b>	
<b>Data item</b>	<b>Reporting frequency</b>
...	
FSA050	Monthly (1)
FSA051	Monthly (1)
FSA052	Weekly or monthly ((1) and (4))
FSA053	Quarterly (1)
FSA054	Quarterly (1)
FSA055	Annually (1)

...

- (4) If the report is on an individual basis the reporting frequency is as follows:
- (a) ~~weekly if the firm is a standard frequency liquidity reporting firm; and~~
  - (b) ~~monthly if the firm is a low frequency liquidity reporting firm. [deleted]~~

10.4 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 10.3, unless indicated otherwise.

<b>RAG 4</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
...						
FSA050			15 <i>business days</i>			
FSA051			15 <i>business days</i>			
FSA052		22.00 hours (London time) on the <del>business day</del> immediately following the last day of the reporting period for the item in question	15 <i>business days</i>			
FSA053				15 <i>business days</i>		
FSA054				15 <i>business days</i>		
FSA055						15 <i>business days</i>

...

**12 REGULATED ACTIVITY GROUP 7**

12.1 This Chapter applies only to *UK designated investment firms*.

12.2 The applicable *data items* referred to in the table in 6.1 are set out in the table below:

<b>RAG 7</b>	
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Description of <i>data item</i>	Applicable <i>data item</i> (1)
...	
Daily Flows	FSA047 ((5), (8), <u>and</u> (10) <del>and (11)</del> )
Enhanced Mismatch Report	FSA048 ((5), (8), <u>and</u> (10) <del>and (11)</del> )
Liquidity Buffer Qualifying Securities	FSA050 ((6), (9), (10) <del>and (11)</del> )
Funding Concentration	FSA051 ((6), (9), <u>and</u> (10) <del>and (11)</del> )
Pricing Data	FSA052 ((6), (9), (11) <del>and (12)</del> )
Retail and corporate funding	FSA053 ((6), (9), <u>and</u> (10) <del>and (11)</del> )
Currency Analysis	FSA054 ((6), (9), (10) <del>and (11)</del> )
Systems and Controls Questionnaire	FSA055 ((7) <del>and (11)</del> )

...

- (5) A *firm* must complete this item separately on each of the following bases (if applicable).

...

- (c) If it is a *group liquidity reporting firm* in a *UK DLG by modification*, it must complete the item on the basis of that group, and (a) does not apply.

...

- (7) ~~If it is a *non-ILAS BIPRU firm*, it must complete it on an individual basis. Therefore even if it has an *individual consolidation permission* it must complete the item on an unconsolidated basis by reference to the *firm* alone. [deleted]~~

...

- (11) ~~FSA047, FSA048, FSA050, FSA051, FSA052, FSA053 and FSA054 must be completed by an *ILAS BIPRU firm*. An *ILAS BIPRU firm* does not need to complete FSA055. A *non-ILAS BIPRU firm* must complete FSA055 and does not need to complete FSA047, FSA048, FSA050, FSA051, FSA052, FSA053 and FSA054. [deleted]~~

- (12) ~~This *data item* must be reported only in the currencies named in FSA052, so that liabilities in GBP are reported in GBP in rows 1 to 4, those in USD are reported in USD in rows 5 to 8, and those in Euro are reported in Euro in rows 9 to 12. Liabilities in other currencies are not to be reported. [deleted]~~

...

12.3 The applicable reporting frequencies for submission of *data items* referred to in 12.2 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.

<b>RAG 7</b>					
<b>Data item</b>	<b>Frequency</b>				
	<b>Unconsolidated UK designated investment firm</b>	<b>UK designated investment firm with an individual consolidation permission</b>	<b>Consolidation Group or defined liquidity group</b>	<b>Annual regulated business revenue up to and including £5 million</b>	<b>Annual regulated business revenue over £5 million</b>
...					
FSA050	Monthly <del>((1))</del>	Monthly <del>((1) and (7))</del>	Monthly <del>(1)</del>		
FSA051	Monthly ( 1)	Monthly ((1) and (7))	Monthly (1)		
FSA052	Weekly or monthly <del>((1) and (5))</del>	Weekly or monthly <del>((1), (5) and (7))</del>	Weekly or monthly <del>((1) and (6))</del>		
FSA053	Quarterly (1)	Quarterly ((1) and (7))	Quarterly (1)		
FSA054	Quarterly (1)	Quarterly <del>((1) and (7))</del>	Quarterly <del>(1)</del>		
FSA055	Annually (1)	Annually <del>((1) and (7))</del>	Annually <del>(1)</del>		

...

- (6) If the report is by reference to the ~~firm's UK DLG by modification~~ the reporting frequency is:
- (a) ~~weekly if the group liquidity standard frequency reporting conditions are met;~~
  - (b) ~~monthly if the group liquidity low frequency reporting conditions are met.~~  
~~[deleted]~~

...

12.4 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 12.3, unless indicated otherwise.

<b>RAG 7</b>						
<b>Data Item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>

<b>RAG 7</b>						
<b>Data Item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
...						
FSA050			15 <i>business days</i>			
FSA051			15 <i>business days</i>			
FSA052		22.00 hours (London time) on the second <i>business day</i> immediately following the last day of the reporting period for the item in question	15 <i>business days</i>			
FSA053				15 <i>business days</i>		
FSA054				15 <i>business days</i>		
FSA055						15 <i>business days</i>
...						

...

### 13 REGULATED ACTIVITY GROUP 8

13.1 This Chapter applies only to *UK designated investment firms*.

13.2 The applicable *data items* referred to in the table in 6.1 are set out in the table below:

<b>RAG 8</b>	
<b>Description of <i>data item</i></b>	<b>Applicable <i>data item</i> (1)</b>

<b>RAG 8</b>	
<b>Description of <i>data item</i></b>	<b>Applicable <i>data item</i> (1)</b>
...	
Daily flows	FSA047 ((9), (12), <u>and (14) and (15)</u> )
Enhanced Mismatch Report	FSA048 ((9), (12), <u>and (14) and (15)</u> )
Liquidity Buffer Qualifying Securities	FSA050 ((10), (13), (14) and (15))
Funding Concentration	FSA051 ((10), (13), <u>and (14) and (15)</u> )
Pricing data	FSA052 ((10), (14), (15) and (16))
Retail and corporate funding	FSA053 ((10), (13), <u>and (14) and (15)</u> )
Currency Analysis	FSA054 ((10), (13), (14) and (15))
Systems and Controls Questionnaire	FSA055 ((11) and (15))

...

- (9) A firm must complete this item separately on each of the following bases (if applicable).

...

- (c) If it is a *group liquidity reporting firm* in a *UK DLG by modification*, it must complete the item on the basis of that group, and (a) does not apply.

...

- (11) ~~If it is a *non-ILAS BIPRU firm*, it must complete it on an individual basis. Therefore even if it has an individual consolidation permission it must complete the item on an unconsolidated basis by reference to the *firm* alone. [deleted]~~

...

- (15) FSA047, FSA048, FSA050, FSA051, FSA052, FSA053 and FSA054 must be completed by an *ILAS-BIPRU firm*. An *ILAS-BIPRU firm* does not need to complete FSA055. A *non-ILAS-BIPRU firm* must complete FSA055 and does not need to complete FSA047, FSA048, FSA050, FSA051, FSA052, FSA053 and FSA054. [deleted]

- (16) This *data item* must be reported only in the currencies named in FSA052, so that liabilities in GBP are reported in GBP in rows 1 to 4, those in USD are reported in USD in rows 5 to 8, and those in Euro are reported in Euro in rows 9 to 12. Liabilities in other currencies are not to be reported. [deleted]

...

13.3 The applicable reporting frequencies for submission of *data items* referred to in 13.2 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.

<b>RAG 8</b>		
<b>Data item</b>	<b>UK designated investment firm</b>	<b>consolidation group or defined liquidity group</b>
...		
FSA050	Monthly (1)	Monthly (1)
FSA051	Monthly (1)	Monthly (1)
FSA052	Weekly or monthly ((1) and (5))	Weekly or monthly ((1) and (6))
FSA053	Quarterly (1)	Quarterly (1)
FSA054	Quarterly (1)	Quarterly (1)
FSA055	Annually (1)	Annually (1)

...

- (5) If the report is on an individual basis the reporting frequency is as follows:
  - (a) weekly if the *firm* is a *standard frequency liquidity reporting firm*; and
  - (b) monthly if the *firm* is a *low frequency liquidity reporting firm*. [deleted]
- (6) If the report is by reference to the *firm's UK DLG by modification* the reporting frequency is:
  - (a) weekly if the *group liquidity standard frequency reporting conditions* are met;
  - (b) monthly if the *group liquidity low frequency reporting conditions* are met. [deleted]

13.4 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 13.3, unless indicated otherwise.

<b>RAG 8</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
...						
FSA050			15 <i>business days</i>			

<b>RAG 8</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
FSA051			15 <i>business days</i>			
FSA052		22.00 hours (London time) on the <i>business-day</i> immediately following the last day of the reporting period for the item in question	15 <i>business days</i>			
FSA053				15 <i>business days</i>		
FSA054				15 <i>business days</i>		
FSA055						15 <i>business days</i>

...

## 18 DATA ITEMS

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...

18.17 FSA050 can be found here: [\[deleted\]](#)

18.18 FSA051 can be found here.

18.19 FSA052 can be found here: [\[deleted\]](#)

18.20 FSA053 can be found here.

18.21 FSA054 can be found here: [\[deleted\]](#)

18.22 FSA055 can be found here: [\[deleted\]](#)

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## Annex B

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

## Part

## REGULATORY REPORTING

...

## 7 REGULATED ACTIVITY GROUP 1

7.1 The applicable *data items* referred to in the table in 6.1 are set out according to *firm* type in the table below:

RAG 1	Prudential category of <i>firm</i> , applicable <i>data items</i> and reporting format (1)					
	<i>UK bank</i>	<i>Building society</i>	<i>Non-EEA bank</i>	<i>EEA bank that has permission to accept deposits and that has its registered office (or, if it has no registered office, its head office) outside the EU</i>	<i>Credit union</i>	<i>Dormant account fund operator (12)</i>
<b>Description of data item</b>						
...						
Funding Concentration	FSA051 ((14), (18) and (19))	FSA051 ((14), (18) and (19))	FSA051 ((14), (16), (18) and (19))	FSA051 ((14), (16), (18) and (19))		
Retail and corporate funding	FSA053 ((14), (18) and (19))	FSA053 ((14), (18) and (19))	FSA053 ((14), (16), (18) and (19))	FSA053 ((14), (16), (18) and (19))		

...

- (14) A *firm* must complete this item separately on each of the following bases that are applicable.
- (a) It must complete it on an individual basis (including on the basis of the *firm's UK branch*) unless it is a *group liquidity reporting firm* in a *UK DLG by modification*. Therefore even if it has an *individual consolidation permission* it must complete

the item on an unconsolidated basis by reference to the *firm* alone.

- (b) If it is a *group liquidity reporting firm* in a *UK DLG by modification*, it must complete the item on the basis of that group. ~~[deleted]~~

...

- (16) (a) If the *firm* has a *whole-firm liquidity modification* there is no obligation to report this item.
- (b) Otherwise the *firm* must complete this item by reference to the activities of its branch operation in the *UK* in accordance with 2.4. ~~[deleted]~~

...

- (18) ~~(17) applies, except that sub-paragraphs (c), (d) and (e) do not apply, meaning that material currencies must not be recorded separately. [deleted]~~

...

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.

<b>RAG 1</b>				
<b>Data item</b>	<b>Unconsolidated UK banks and building societies</b>	<b>Individual consolidated UK banks and building societies</b>	<b>Report on a UK consolidation group or, as applicable, defined liquidity group basis by UK banks and building societies</b>	<b>Other members of RAG 1</b>
...				
FSA051	Monthly <del>((2))</del>	Monthly <del>((2) and (3))</del>	Monthly <del>((2))</del>	Monthly (2)
FSA053	Quarterly (2)	Quarterly <del>((2) and (3))</del>	Quarterly (2)	Quarterly (2)

...

7.3 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 7.2, unless indicated otherwise.

<b>RAG 1</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
...						
FSA051	-	-	15 <i>business</i>			

<b>RAG 1</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
			<i>days</i>			
FSA053	-	-	15 <i>business days</i>			

...

## 9 REGULATED ACTIVITY GROUP 3

...The applicable *data items* referred to in the table in 6.1 for a *UK designated investment firm* are set out in the table below:

<b>RAG 3</b>	
<b>Description of data item</b>	<b>Applicable data items (1)</b>
...	
Funding Concentration	FSA051 ((10), (13) and (14))
Retail and corporate funding	FSA053 ((10), (13) and (14))

...

- (10) ~~A firm must complete this item separately on each of the following bases that are applicable.~~
- (a) ~~It must complete it on an individual basis unless it is a *group liquidity reporting firm* in a *UK DLG by modification*. Therefore even if it has an *individual consolidation permission* it must complete the item on an unconsolidated basis by reference to the *firm* alone.~~
- (b) ~~If it is a *group liquidity reporting firm* in a *UK DLG by modification*, it must complete the item on the basis of that group. [deleted]~~

...

- (13) ~~(12) applies, except that sub paragraphs (c), (d) and (e) do not apply, meaning that *material currencies* must not be recorded separately. [deleted]~~

...

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.

<b>RAG 3</b>	
<b>Data item</b>	<b>Reporting frequency</b>
...	
FSA051	Monthly (1)
FSA053	Quarterly (1)

9.4 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 9.3, unless indicated otherwise.

<b>RAG 3</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
...						
FSA051			15 <i>business days</i>			
FSA053				15 <i>business days</i>		

...

## 10 REGULATED ACTIVITY GROUP 4

10.3 This Chapter applies only to *UK designated investment firms*.

10.4 The applicable *data items* referred to in the table in 6.1 are set out in the table below:

<b>RAG 4</b>	
<b>Description of data item</b>	<b>Applicable data items (1)</b>
...	
Funding Concentration	FSA051 ((8), (11) and (12))
Retail and corporate funding	FSA053 ((8), (11) and (12))

- ...
- (8) ~~A firm must complete this item separately on each of the following bases that are applicable.~~
- (a) ~~It must complete it on an individual basis unless it is a group liquidity reporting firm in a UK DLG by modification. Therefore even if it has an individual consolidation permission it must complete the item on an unconsolidated basis by reference to the firm alone.~~
- (b) ~~If it is a group liquidity reporting firm in a UK DLG by modification, it must complete the item on the basis of that group. [deleted]~~
- ...
- (11) ~~(10) applies, except that paragraphs (c), (d), and (e) do not apply, meaning that material currencies must not be recorded separately. [deleted]~~
- ...

10.5 The applicable reporting frequencies for submission of *data items* referred to in 10.2 are set out in the table below. Reporting frequencies are calculated from a *firm's accounting reference date*, unless indicated otherwise.

<b>RAG 4</b>	
<b>Data item</b>	<b>Reporting frequency</b>
...	
FSA051	Monthly (1)
FSA053	Quarterly (1)

...

10.6 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 10.3, unless indicated otherwise.

<b>RAG 4</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
...						
FSA051	-	-	15 business days			
FSA053	-	-	-	15 business days		

...

**12 REGULATED ACTIVITY GROUP 7**

12.1 This Chapter applies only to *UK designated investment firms*.

12.2 The applicable *data items* referred to in the table in 6.1 are set out in the table below:

<b>RAG 7</b>	
<b>Description of <i>data item</i></b>	<b>Applicable <i>data item</i> (1)</b>
...	
Funding Concentration	FSA051 ((6), (9) and (10))
Retail and corporate funding	FSA053 ((6), (9) and (10))

...

- (6) ~~A firm must complete this item separately on each of the following bases that are applicable.~~
  - (a) ~~It must complete it on an individual basis unless it is a group liquidity reporting firm in a UK DLG by modification. Therefore even if it has an individual consolidation permission it must complete the item on an unconsolidated basis by reference to the firm alone.~~
  - (b) ~~If it is a group liquidity reporting firm in a UK DLG by modification, it must complete the item on the basis of that group. [deleted]~~

...

- (9) ~~(8) applies, except that sub paragraph (c), (d) and (e) do not apply, meaning that material currencies must not be recorded separately. [deleted]~~

...

12.3 The applicable reporting frequencies for submission of *data items* referred to in 12.2 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.

<b>RAG 7</b>	
<b>Data item</b>	<b>Frequency</b>

	<b>Unconsolidated UK designated investment firm</b>	<b>UK designated investment firm with an individual consolidation permission</b>	<b>Consolidation Group or defined liquidity group</b>	<b>Annual regulated business revenue up to and including £5 million</b>	<b>Annual regulated business revenue over £5 million</b>
...					
FSA051	Monthly (1)	Monthly ((1) and (7))	Monthly (1)		
FSA053	Quarterly (1)	Quarterly ((1) and (7))	Quarterly (1)		

...

12.4 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 12.3, unless indicated otherwise.

<b>RAG 7</b>						
<b>Data Item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
...						
FSA051	-	-	15 <i>business days</i>			
FSA053	-	-	-	15 <i>business days</i>		
...						

...

### 13 REGULATED ACTIVITY GROUP 8

13.1 This Chapter applies only to *UK designated investment firms*.

13.2 The applicable *data items* referred to in the table in 6.1 are set out in the table below:

<b>RAG 8</b>	
<b>Description of data item</b>	<b>Applicable data item (1)</b>

<b>RAG 8</b>	
<b>Description of <i>data item</i></b>	<b>Applicable <i>data item</i> (1)</b>
...	
Funding Concentration	FSA051 ((10), (13) and (14))
Retail and corporate funding	FSA053 ((10), (13) and (14))

...

- (10) ~~A *firm* must complete this item separately on each of the following bases that are applicable.~~
- (a) ~~It must complete it on an individual basis unless it is a *group liquidity reporting firm* in a *UK DLG by modification*. Therefore even if it has an individual consolidation permission it must complete the item on an unconsolidated basis by reference to the *firm* alone.~~
- (b) ~~If it is a *group liquidity reporting firm* in a *UK DLG by modification*, it must complete the item on the basis of that group. [deleted]~~

...

- (13) ~~(12) applies, except that sub-paragraphs (c), (d) and (e) do not apply, meaning that *material currencies* must not be recorded separately. [deleted]~~

...

13.3 The applicable reporting frequencies for submission of *data items* referred to in 13.2 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.

<b>RAG 8</b>		
<b><i>Data item</i></b>	<b><i>UK designated investment firm</i></b>	<b><i>consolidation group or defined liquidity group</i></b>
...	Annually	Annually
FSA051	Monthly (1)	Monthly (1)
FSA053	Quarterly (1)	Quarterly (1)

13.4 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 13.3, unless indicated otherwise.

<b>RAG 8</b>						
<b>Data item</b>	<b>Daily</b>	<b>Weekly</b>	<b>Monthly</b>	<b>Quarterly</b>	<b>Half yearly</b>	<b>Annual</b>
...						
FSA051	-	-	15 <i>business days</i>	-	-	-
FSA053	-	-	-	15 <i>business days</i>	-	-

...

#### 14 DATA ITEMS

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...

18.18 ~~FSA051 can be found here.~~ [deleted]18.19 ~~[deleted]~~18.20 ~~FSA053 can be found here.~~ [deleted]

...