BANK OF ENGLAND
PRUDENTIAL REGULATION AUTHORITY

4 July 2016

Dear [Firm]

Additional liquidity monitoring metrics (ALMM) – New data item

As you may be aware the EBA issued an updated version of the data point model and associated XBRL Taxonomy known as Taxonomy 2.4.1,[1] which is due to come into force on the 1 October 2016. Alongside this taxonomy change the PRA requests firms change the ALMM data items submitted in GABRIEL as set out below. This change is to help simplify and standardise the ALMM data items for all PRA firms.

The existing individual ALMM items (COR006, COR007, COR008) should be replaced with a new single ALMM data item (COR012). Please note in the published European Union technical standards for the ALMM the COR006 (C 66.00 contractual maturity ladder) has been omitted.

From 30 September 2016 the automated scheduling in GABRIEL for individual ALMM items (COR007 COREP ALMM Funding and COR008 COREP ALMM Counterbalancing) will be replaced with the scheduling of this new single ALMM item "COR012 COREP ALMM".

On implementation of this new single ALMM data item, the interim ALMM solution in which some PRA firms have been participating will cease and all submissions will be via GABRIEL in XBRL format.

If you have any questions relating to the ALMM change please contact your supervisor.

Yours sincerely

[PRA supervisor]

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[1]Taxonomy 2.4.1 - https://www.eba.europa.eu/regulation-and-policy/supervisory-reporting/implementing-technical-standard-on-supervisory-reporting-data-point-model-.