Bank of England PRA

LQ.00 – Liquidity – Content of the submission and basic information

Part I: General comments

The items required vary according to whether the submission is monthly, quarterly or annual and whether the submission is by an individual entity or group. These instructions list all the items that are used in the different variants of LQ.00 templates.

The template variant specifies which items are required for each case.

LQ.00.01.01	Individual firm, cash flow mismatch, monthly
LQ.00.01.02	Individual firm, cash flow mismatch (short form)
LQ.00.01.03	Individual firm, LMRS
LQ.00.01.04	Solo and group, committed facilities, annual
LQ.00.02.01	Annual, quarterly and monthly solo, and annual group
LQ.00.03.01	Quarterly and monthly solo
LQR.00.01.01	RFF/MAP/remaining part, cash flow mismatch, monthly
LQR.00.01.02	RFF/MAP/remaining part, cash flow mismatch (short form)
LQR.00.01.03	RFF/MAP/remaining part, LMRS, quarterly

When a special justification is needed, the explanation is not to be submitted within the reporting template but shall be part of the dialogue between firms and the PRA.

All ring-fenced funds, matching adjustment portfolios and remaining parts shall be identified in LQ.00.03.01, including any which are not due a submission of LQR.01.01, LQR.01.02 or LQR.02.01 due to meeting the conditions for exemption.

Each time a fund-level LQR return is due, LQR.00.01.01 / LQR.00.01.02 / LQR.00.01.03 should be submitted for each RFF/MAP/remaining part, including any which are not due a submission of LQR.01.01, LQR.01.02 or LQR.02.01 due to meeting the conditions for exemption.

Part II: Instructions concerning specific rows

CELL(S)	ITEM	INSTRUCTIONS
	LQ.00.01 & LQR.00.01 – Content of the submission	
Z0010	Ring-fenced fund / matching adjustment portfolio / remaining part	For the LQR, this identifies whether the reported figures are with regard to a RFF, matching adjustment portfolio or remaining part. One of the options in the following closed list must be used: 1 — Ring-fenced fund 2 — Matching adjustment portfolio 3 — Remaining part
Z0020	Fund/Portfolio number	This number is attributed by the undertaking and must be consistent over time and with the fund/portfolio number reported in LQ.00.03.01.
C0010/R0010	LQ.00.02.01 – Basic information – general	This template shall always be reported. The only option possible is: 1 — Reported
C0010/R0020	LQ.00.03.01 – Basic Information – RFF, matching adjustment portfolio, remaining part	One of the options in the following closed list must be used: 1 — Reported 2 — Not reported as no RFF or MAP 0 — Not reported other reason (in this case special justification is needed)
C0010/R0030	LQ.01.01.01 – Cash flow mismatch	One of the options in the following closed list must be used: 1 — Reported 0 — Not reported other reason (in this case special justification is needed)
C0010/R0040	LQ.01.02.01 – Cash flow mismatch (short form)	One of the options in the following closed list must be used: 1 — Reported 0 — Not reported other reason (in this case special justification is needed)
C0010/R0050	LQ.00.03.01 – Basic Information – RFF,	One of the options in the following closed list must be used:

CELL(S)	ITEM	INSTRUCTIONS
	matching adjustment portfolio, remaining part	1 — Reported 0 — Not reported other reason (in this case special justification is needed)
C0010/R0060	LQ.03.01.01 – Committed facilities	One of the options in the following closed list must be used: 1 — Reported 2 — Not reported as no committed facilities 0 — Not reported other reason (in this case special justification is needed)
C0010/R0070	LQR.01.01.01 – Cash flow mismatch (RFF)	One of the options in the following closed list must be used: 1 — Reported 0 — Not reported other reason (in this case special justification is needed)
C0010/R0080	LQR.01.02.01 – Cash flow mismatch (RFF, short form)	One of the options in the following closed list must be used: 1 — Reported 0 — Not reported other reason (in this case special justification is needed)
C0010/R0090	LQR.02.01.01 – Liquidity market risk sensitivities	One of the options in the following closed list must be used: 1 — Reported 0 — Not reported other reason (in this case special justification is needed)
	LQ.00.02 – Basic Information – General	
C0010/R0010	Entity name	Legal name of the entity
C0010/R0025	Entity identification code and type of code	Identification code and type of code for the entity. In order of priority, use: - Legal Entity Identifier (LEI) - Specific code attributed by the undertaking (SC)

CELL(S)	ITEM	INSTRUCTIONS
		A specific code should only be used where an LEI code has not been published for the entity. In case a specific code is attributed by the undertaking, the code shall be unique for the entity and shall not overlap with any other code attributed by the undertaking or any published LEI. The type of code used and the identification code should be reported as a single cell of data separated by a /, for example: LEI/XXXXXXXXXXXXXXXXXXXX (i.e. 20 alpha numeric code) or SC/XXXXXXXXXXXXXXXXX
C0010/R080	Reporting submission date	Identify the ISO 8601 (yyyy–mm–dd) code of the date when the reporting to the supervisory authority is made
C0010/R0081	Financial year end	Identify the ISO 8601 (yyyy–mm–dd) code of the financial year
C0010/R0090	Reporting reference date	Identify the ISO 8601 (yyyy–mm–dd) code of the date identifying the last day of the reporting period
C0010/R0100	Regular/Ad hoc submission	Identify if the submission of information relates to regular submission of information or ad–hoc. The following closed list of options must be used: 1 — Regular reporting 2 — Ad–hoc reporting 4 — Empty submission
C0010/R0110	Currency used for reporting	Identify the ISO 4217 alphabetic code of the currency of the monetary amounts used in each report
C0010/R0150	Ring-fenced funds	Identify if the undertaking is reporting activity by Ring-Fenced Funds (RFF). The following closed list of options shall be used: 1 — Reporting activity by RFF 2 — Not reporting activity by RFF

CELL(S)	ITEM	INSTRUCTIONS
C0010/R0210	Initial submission or re-submission	Identify if it is an initial submission of information or a re–submission of information in relation to a reporting reference date already reported. The following closed list of options shall be used: 1 — Initial submission 2 — Re–submission
	LQ.00.03 – Basic Information – RFF, matching adjustment portfolio, remaining part	
C0040	Fund / Portfolio Number	Number which is attributed by the undertaking, corresponding to the unique number assigned to each ring-fenced fund, matching adjustment portfolio and remaining part. This number has to be consistent over time and shall be used to identify the ring-fenced fund, matching adjustment portfolio, or remaining part number in other templates.
C0050	Name of ring-fenced fund, matching adjustment portfolio or remaining part	Indicate the name of the ring-fenced fund, matching adjustment portfolio or remaining part. When possible (if linked to a commercial product) the commercial name shall be used. If not possible, e.g. if the fund is linked to several commercial products, a different name must be used. The name must be unique and be kept consistent over time.
C0060	Ring-fenced fund, matching adjustment portfolio or remaining part	Indicate if it is a ring-fenced fund, matching adjustment portfolio or remaining part. In the cases where other funds are included within one fund this cell shall identify the type of each fund or sub–fund. One of the

CELL(S)	ITEM	INSTRUCTIONS
		options in the following closed list must be used: 1 — Ring-fenced fund 2 — Matching adjustment portfolio 3 — Remaining part