

Bank of England PRA

LQ.03 – Committed facilities

Part I: General comments

This template must cover all committed credit or liquidity facilities received from 3rd parties with a total committed amount of greater than £10 million or foreign currency equivalent. Firms must not report uncommitted credit or liquidity arrangements.

Where the facility is syndicated, please provide all of the participating lenders in the Information on lenders.

Part II: Instructions concerning specific rows

CELLS (S)	ITEM	INSTRUCTIONS
Information on liquidity facilities		
C0040	Facility ID code	Number which is attributed by the undertaking, corresponding to the unique number assigned to each facility. This number has to be consistent over time. It must not be re-used for a different facility.
C0050	Authorised borrower	Report the legal name of the entity that is able to request an advance of funds from the bank or banks under the terms of the agreement.
C0060	Total committed amount	Report the maximum value that may be drawn under the agreed facility.
C0070	Total amount currently drawn	Report the value currently drawn under the facility.
C0080	Total amount otherwise unavailable	Report the value that is undrawn but is otherwise unavailable for borrowing (reducing the amount available under the facility). This may include use of the facility to support commercial paper arrangements, letters of credit or other corporate purposes.

CELLS (S)	ITEM	INSTRUCTIONS
C0090	Secured / Unsecured	Identify the security structure of the facility. One of the options in the following closed list must be used: 1 — Secured by government bonds 2 — Secured by regional government, local authority, or public sector entity bonds 3 — Secured by corporate bonds 4 — Secured by covered bonds or other asset backed securities 5 — Secured by equities 6 — Secured by other assets 0 — Unsecured
C0100	Unwind trigger of contract	Identify the event that causes the unwinding of the contract, out of the regular expiration or term conditions. One of the options in the following closed list must be used: 1 — Bankruptcy of the underlying or reference entity 2 — Adverse fall in value of the underlying reference asset 3 — Adverse change in credit rating of the underlying assets or entity 4 — Novation, i.e. the act of replacing an obligation under the derivative with a new obligation, or replacing a party of the derivative with a new party 5 — Multiple events or a combination of events 6 — Other events not covered by the previous options 9 — No unwind trigger
C0110	Contractual payment time	Report the number of days that are contractually allowed to elapse before the lender is obligated to

CELLS (S)	ITEM	INSTRUCTIONS
		provide the funds following a properly submitted request to use the facility.
C0120	Maturity date	Identify the contractually defined ISO 8601 (yyyy-mm-dd) code of the date of close of the liquidity facility.
Information on lenders		
C0040	Facility ID Code	Number which is attributed by the undertaking, corresponding to the unique number assigned to each facility. This number has to be consistent over time. It must not be re-used for a different facility.
C0130	Counterparty Name	Name of the counterparty, defined as the entity that has entered into the liquidity arrangement with the reporting institution. When available, this item corresponds to the entity name in the LEI database. When this is not available corresponds to the legal name.
C0140	Counterparty Code and Type of code	Counterparty identification using the Legal Entity Identifier (LEI) if available. If none is available this item must not be reported. Identification of the code used for the 'Counterparty Code' item. One of the options in the following closed list shall be used: 1 — LEI 9 — None
C0150	External rating	This is the issuer rating of the counterparty at the reporting reference date as provided by the nominated external credit assessment institution (ECAI). If an

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		issuer rating is not available, the item must be left blank.
C0160	Nominated ECAI	Identify the external credit assessment institution (ECAI) giving the external rating in C0320, by using the following closed list. In case of ratings issued by third country affiliates of a CRA Group please report the ECAI which has provided the endorsement from the closed list. In case a new Credit Rating Agency is registered or certified to offer CRA services in the UK and while the closed list is not updated please report 'Other nominated ECAI'. A.M. Best Europe, Rating Services Limited ARC Ratings Creditreform Rating AG DBRS Ratings Limited Egan-Jones Ratings Company Fitch Ratings Limited HR Ratings de Mexico Kroll Bond Rating Agency UK Limited Japan Credit Rating Agency Moody's Investors Service Limited S&P Global Ratings UK Limited Scope Ratings UK Limited The Economist Intelligence Unit Limited Other nominated ECAI This item must be reported where External rating (C0320) is reported. In case 'No ECAI has been

CELLS (S)	ITEM	INSTRUCTIONS
		nominated', the External rating (C0160) must be left blank.
C0170	Counterparty group	Name of counterparty's ultimate parent entity. When available, this item corresponds to the entity name in the LEI database. When this is not available corresponds to the legal name. Where the counterparty has no ultimate parent entity, the Issuer Name must be reported.
C0180	Counterparty Group Code and Type of code	Counterparty group's identification using the Legal Entity Identifier (LEI) if available. If none is available, this item must not be reported. Identification of the code used for the 'Counterparty Group Code' item. One of the options in the following closed list shall be used: 1 — LEI 9 — None