



Bank of England Banking taxonomy release note v3.1.1

31 August 2018

Summary and impact

- V3.1.1 of the Bank of England banking taxonomy is a corrective release for the “liquidity_pillarii” entry point, correcting accidental shared data points due to three incorrectly modelled rows.
- A new entry point **is not** being created in v3.1.1 and it can therefore be considered as a hotfix of v3.0.0 and is technically instance compatible with instances generated against the “2018-09-01” version; it is important to note that these instances will now contain blanks against three rows whereas previously those rows would have been populated and therefore filers will have to take action in the liquidity pillar ii taxonomy.
- Row and column labels have been updated in the “structural_reform” taxonomy to ensure that inequalities use only two character symbols (e.g. \leq rather than \leq). All modules in the structural reform taxonomy are fully instance compatible with v3.0.0 therefore the filer need take no action for these entry points.

Changes

- Rows, columns and sheets:
 - R240’s modelling has been changed by adding dimensional element TMA:MA(x8) thus distinguishing it from R060. This is the case in tables CL66.01.01.01, CL66.01.01.04, CL66.02.01.01 and CL66.02.01.04 in PRA110.
 - R090’s modelling has been changed by adding dimensional element CPS:CT(x10) thus distinguishing it from R080. This is the case in tables CL66.01.01.01, CL66.01.01.04, CL66.02.01.01 and CL66.02.01.04 in PRA110.
 - R7140’s modelling has been changed by adding dimensional elements LQG:LQ(x217) and LQC:LQ(x217) thus distinguishing it from R7010. This is the case in tables CL66.01.01.01, CL66.01.01.04, CL66.02.01.01 and CL66.02.01.04 in PRA110.
 - R6000’s modelling has changed to remove dimensional element TMA:MA(x8).
- If a filer were to report using v3.0.0’s version of the entry point then rows 090, 240 and 7140 would be blank as these signatures were [incorrectly] shared. Thus the new signatures in v3.1.1 do not exist in v3.0.0.
- In table SR07.01.04.01 ordinate (row and column) labels have been changed to display inequalities as two symbols instead of one. This change is related to labels only and therefore will not effect filers.

Liquidity pillar ii (PRA110) – ordinate level change

Table code	Ordinate code	Technical categorisation	Business categorisation	Added/Removed
CL66.01.01.01	R090	eba_dim:CPS(eba_CT:x10)	CPS/Central banks	Added
CL66.01.01.04	R090	eba_dim:CPS(eba_CT:x10)	CPS/Central banks	Added
CL66.02.01.01	R090	eba_dim:CPS(eba_CT:x10)	CPS/Central banks	Added
CL66.02.01.04	R090	eba_dim:CPS(eba_CT:x10)	CPS/Central banks	Added
CL66.01.01.01	R240	eba_dim:TMA(eba_MA:x8)	TMA/Recognised exchange	Added
CL66.01.01.04	R240	eba_dim:TMA(eba_MA:x8)	TMA/Recognised exchange	Added
CL66.02.01.01	R240	eba_dim:TMA(eba_MA:x8)	TMA/Recognised exchange	Added
CL66.02.01.04	R240	eba_dim:TMA(eba_MA:x8)	TMA/Recognised exchange	Added
CL66.01.01.01	R6000	eba_dim:TMA(eba_MA:x8)	TMA/Recognised exchange	Removed
CL66.01.01.04	R6000	eba_dim:TMA(eba_MA:x8)	TMA/Recognised exchange	Removed
CL66.02.01.01	R6000	eba_dim:TMA(eba_MA:x8)	TMA/Recognised exchange	Removed
CL66.02.01.04	R6000	eba_dim:TMA(eba_MA:x8)	TMA/Recognised exchange	Removed
CL66.01.01.01	R7140	eba_dim:LQC(eba_LQ:x217)	LQC/Non liquid assets	Added
CL66.01.01.01	R7140	eba_dim:LQG(eba_LQ:x217)	LQG/Non liquid assets	Added
CL66.01.01.04	R7140	eba_dim:LQC(eba_LQ:x217)	LQC/Non liquid assets	Added
CL66.01.01.04	R7140	eba_dim:LQG(eba_LQ:x217)	LQG/Non liquid assets	Added
CL66.02.01.01	R7140	eba_dim:LQC(eba_LQ:x217)	LQC/Non liquid assets	Added
CL66.02.01.01	R7140	eba_dim:LQG(eba_LQ:x217)	LQG/Non liquid assets	Added
CL66.02.01.04	R7140	eba_dim:LQC(eba_LQ:x217)	LQC/Non liquid assets	Added
CL66.02.01.04	R7140	eba_dim:LQG(eba_LQ:x217)	LQG/Non liquid assets	Added

Structural reform (ring-fenced banking) – ordinate level change

Table code	Ordinate code	Ordinate label changed to	Ordinate label changed from
SR07.01.04.01	C010	≤ 30 days	≤ 30 days
SR07.01.04.01	C020	> 30 days ≤ 90 days	> 30 days ≤ 90 days
SR07.01.04.01	C040	≤ 30 days	≤ 30 days
SR07.01.04.01	C050	> 30 days ≤ 90 days	> 30 days ≤ 90 days
SR07.01.04.01	C070	≤ 30 days	≤ 30 days
SR07.01.04.01	C080	> 30 days ≤ 90 days	> 30 days ≤ 90 days