

5 FSA011 – Building society liquidity

This data item is used to monitor the liquidity position of *building societies*

Valuation

For the general policy on valuation, please see the relevant provisions of the *EU CRR*.

Currency

You should report in the currency of your annual audited accounts ie in either Sterling, Euro, US dollars, Canadian dollars, Swedish Kronor, Swiss Francs or Yen. Figures should be reported in 000s.

Data elements

These are referred to by row first, then by column, so data element 2B will be the element numbered 2 in column B.

Definitions

Column A Values here should be reported on the same basis as they are reported in the balance sheet (FSA001), except they should include accrued interest for each item. It may include items which are not eligible for inclusion within the prudential liquidity calculation.

9A SDL at reporting date

This is calculated as the sum of share liabilities including interest accrued, plus deposits and debt securities including interest accrued. .

12A Building society holdings at reporting date

This is the total of liquid asset holdings with all other societies in total, and includes any undrawn committed facilities provided to societies. It covers securities and money market instruments issued by and deposits placed with any other building society.

Specialist data

This is the value of funding accounted for by those elements which are restricted (ie funding excluding shares held by individuals).

The purpose of 13A and 14A is to report the actual value of the QE of the statutorily defined percentages relating to the funding and lending nature limits.

13A Business assets not FSRP as % of business assets

This is the value of business assets that are not fully secured on residential property (FSRP) as a % of total business assets. It is monitored under Section 6 of the Building Societies Act 1986.

14A Deposits and loans as % of SDL

These are monitored under Section 7 of the Building Societies Act 1986.

15A Amount of offshore deposits

This is the amount of deposits taken by societies' undertakings doing deposit taking offshore (e.g. in the Channel Islands or Isle of Man), or other undertakings established in other countries primarily to take deposits.

16A Large shareholdings as % of SDL

This item relates to the aggregate balances on both share and deposit holdings (where a single holding in respect of an individual is the totality of accounts held by that individual), excluding accrued interest, which are each in excess of 0.25% of total SDL.