

**LIQUIDITY STANDARDS (MISCELLANEOUS AMENDMENTS NO 6)  
INSTRUMENT 2012**

**Powers exercised**

- A. The Financial Services Authority makes this instrument in the exercise of the following powers and related provisions in the Financial Services and Markets Act 2000 (“the Act”):
- (1) section 138 (General rule-making power);
  - (2) section 150(2) (Actions for damages);
  - (3) section 156 (General supplementary powers); and
  - (4) section 157(1) (Guidance).
- B. The rule-making powers listed above are specified for the purpose of section 153(2) (Rule-making instruments) of the Act.

**Commencement**

- C. This instrument comes into force on 1 July 2012.

**Amendments to the Handbook**

- D. The Prudential sourcebook for Banks, Building Societies and Investment Firms (BIPRU) is amended in accordance with Annex A to this instrument.
- E. The Supervision manual (SUP) is amended in accordance with Annex B to this instrument.

**Citation**

- F. This instrument may be cited as the Liquidity Standards (Miscellaneous Amendments No 6) Instrument 2012.

By order of the Board  
28 June 2012

**Annex A****Amendments to the Prudential sourcebook for Banks, Building Societies and Investment Firms (BIPRU)**

In this Annex, underlining indicates new text and striking through indicates deleted text.

**12.3 Liquidity risk management**

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- 12.3.7 G As well as the *rules* in BIPRU 12.3 requiring a *firm* to have robust systems to enable it to identify, measure, manage and monitor *liquidity risk*, an *ILAS BIPRU firm* is also subject to obligations in SUP 16 (Reporting requirements) requiring it to report quantitative data about its liquidity position to the *FSA*. That chapter of *SUP* sets out the applicable *data items* and the *rules* governing the frequency of their submission to the *FSA*. Absent a *firm-specific liquidity stress* or a *market liquidity stress*, the *rules* in SUP 16 do not require daily (weekly for a *low frequency liquidity reporting firm* and a *simplified ILAS BIPRU firm*) reporting of *data items*. An *ILAS BIPRU firm* should, however, note that those *rules* do require that it has systems in place to ensure that it is able at all times to meet the requirements for daily (or weekly as applicable) reporting of applicable *data items* even if there is no *firm-specific liquidity stress* or *market liquidity stress* and none is expected.

## Annex B

### Amendments to the Supervision manual (SUP)

In this Annex, underlining indicates new text and striking through indicates deleted text.

#### 16.12 Integrated Regulatory Reporting

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Regulated Activity Group 1

16.12.5 R ...

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Note 21	Note 20 applies, except that <del>paragraph</del> <u>paragraphs (3), (4) and (5)</u> <del>does do</del> not apply, meaning that <i>material currencies</i> must not be recorded separately.
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Regulated Activity Group 3

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16.12.11 R ...

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Note 30	Note 29 applies, except that <del>paragraph</del> <u>paragraphs (3), (4) and (5)</u> <del>does do</del> not apply, meaning that <i>material currencies</i> must not be recorded separately.
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Regulated Activity Group 4

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16.12.15 R ...

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Note 27	Note 26 applies, except that <del>paragraph</del> <u>paragraphs (3), (4) and (5)</u> <del>does do</del> not apply, meaning that <i>material currencies</i> must not be recorded separately.

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Regulated Activity Group 7

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16.12.22A R ...

Note 20	Note 19 applies, except that <del>paragraph</del> <u>paragraphs (3), (4) and (5) does do</u> not apply, meaning that <i>material currencies</i> must not be recorded separately.
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Regulated Activity Group 8

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16.12.25A R ...

Note 25	Note 24 applies, except that <del>paragraph</del> <u>paragraphs (3), (4) and (5) does do</u> not apply, meaning that <i>material currencies</i> must not be recorded separately.
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**16 Annex 24R Data items for SUP 16.12R**

**FSA050**

**FSA050  
Liquidity Buffer Qualifying Securities**

Issuer	<b>A</b> Market value of identifiable securities or security baskets
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1 Australia

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2	Austria	
...	...	
22	Other	
23	Supranational(s) <u>Designated multilateral development bank(s)</u>	
...	...	

**FSA052**

**FSA052  
Pricing Data**

**Wholesale Liabilities (Raised during the week or month ending with the reporting date)**

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