

Bank of England PRA

In this Annex deleted text is struck through and new text is in bold and highlighted in yellow

ANNEX XIX

INSTRUCTIONS FOR REPORTING ON ADDITIONAL LIQUIDITY MONITORING METRICS

General

1. ...

9. For calculating the percentage threshold referred to in templates C 67.00 and C 68.00 by significant currency, institutions shall use a threshold of 1 % of total liabilities in all currencies. **Simpler-regime firms and Simpler-regime consolidation entities shall not apply the 1% threshold to total liabilities referred to in template C 68.00 and instead shall report the total amount of funding received from all product categories.**

...

Draft for consultation