

Chapter



Article 16b

(1) In order to report information on additional liquidity monitoring metrics in accordance with Article 415(3)(b) of Regulation (EU) No 575/2013 on an individual and a consolidated basis, institutions shall submit all of the following information with a monthly frequency:

(a) the information specified in Annex XVIII in accordance with the instructions in Annex XIX;

(b) the information specified in Annex XX in accordance with the instructions in Annex XXI;

(c) the information specified in Annex XXII in accordance with the instructions in Annex XXIII.

(2) By way of derogation from paragraph 1, an institution may report the information on additional liquidity monitoring metrics with a quarterly frequency where all of the following conditions are met:

(a) the institution does not form part of a group comprising credit institutions, investment firms or financial institutions with subsidiaries or parent institutions located in jurisdictions other than the institution's jurisdiction of incorporation;

(b) the ratio of the individual balance sheet total of the institution to the sum of individual balance sheet totals of all institutions in the United Kingdom is below 1 % for two consecutive years preceding the year of reporting;

(c) the institution has total assets, calculated in accordance with the law of the United Kingdom (or any part of it) which, immediately before IP completion day, implemented Council Directive 86/635/EEC, as that law has effect on IP completion day, of less than EUR 30 billion.

For the purposes of point (b), balance sheet total figures for calculating the ratio shall be based on year-end audited figures for the year before the year preceding the reporting reference date.

(3) For the purposes of the obligations set out in paragraphs 1 and 2, the first month for which information on additional liquidity monitoring metrics is to be reported shall be April 2016.