



Analysis of BoE Statistical Notice SN2010/05 issued on 26/04/2010

- 1. Form BT and Definitions (amendment)**
 - 2. Form IC and IO Definitions (amendment)**
 - 3. Statistical "Yellow Folder" (effective immediately)**
 - 4. Cash Ratio Deposits (effective immediately)**
 - 5. Reporting Schedule (effective from July 2010)**
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1. Form BT and Definitions (amendment)

The BT form and definitions have been updated to clarify the coverage of BT MEM1 and BT MEM2. These items previously referred to "special purpose vehicles (SPVs) whose assets are included in BT29"; the reference should, however, be to any of the reporting institution's own securitisation SPVs, regardless of SPV structure. That means that securities issued by an issuing SPV

(that does not hold the underlying assets) are also to be reported in BT MEM1 and BT MEM2. Also

for these two items, the definitions have been updated to remove the reference to "UK resident" in

the general MEMO description as this only applies to BT MEM1.

If you have any queries relating to these changes, please contact Jennifer Owladi (Tel. 0207 601 5465, jennifer.owladi@bankofengland.co.uk).

The BT definitions have also been updated to clarify that Certificates of Deposit should be reported

at market value in item BT23L.

If you have any queries relating to these changes, please contact Anjali Shah (Tel. 0207 601 5592,

anjli.shah@bankofengland.co.uk).

Updated Form BT is available to download from our website at:

www.bankofengland.co.uk/statistics/reporters/defs/form_bt.pdf

Updated Validation Form BT is available to download from our website at:

www.bankofengland.co.uk/statistics/reporters/defs/validsbt.pdf

Updated Form BT Definitions are available to download from our website at:

www.bankofengland.co.uk/statistics/reporters/defs/def_bt.pdf

2. Form IC and IO Definitions (amendment)

The IC and IO definitions have been updated to clarify the links to the BE form. Within the IC definitions, the definition of item IC XFKD4 should refer to BE 29DB3A3 (not BE 29DB3A2).

Similarly, within the IO definitions, the definition of item IO XFKF2 should refer to BE 29DB3A4 (not BE 29DB3A2).

Updated IC Definitions are available to download from our website at:

www.bankofengland.co.uk/statistics/reporters/defs/def_ic.pdf

Updated IO Definitions are available to download from our website at:

www.bankofengland.co.uk/statistics/reporters/defs/def_io.pdf

If you have any queries relating to these changes, please contact either Jennifer Owladi (Tel. 0207

601 5465, jennifer.owladi@bankofengland.co.uk) or Martin Cleaves (Tel. 0207 601 5478, martin.cleaves@bankofengland.co.uk)

3. Statistical "Yellow Folder" (effective immediately)

An updated complete version of the "Yellow Folder" is available to download from our website at:

www.bankofengland.co.uk/statistics/reporters/defs/yellow_folder.pdf

4. Cash Ratio Deposits (effective immediately)

Cash Ratio Deposits (CRDs) are non-interest bearing deposits lodged with the Bank of England by eligible institutions (i.e. banks and building societies) who have reported average eligible liabilities (ELs) in excess of £500 million over a six-month calculation period. The level of each institution's CRD is calculated twice yearly (in May and November) at 0.11% of average ELs in excess of £500 million over the previous six end-calendar months. The next adjustment to CRDs is due to take place on Tuesday 1st June, based on data reported in BT item 46 (total eligible liabilities) for the months of November to December 2009 and ELS item A for the months January to April 2010. The deadline for revisions to ELs to be reflected in the 1st June adjustment is 5pm on Wednesday 19th May 2010. Call notices will be issued shortly thereafter. Amendments to BT item 46 or ELS item A can be made via the usual contacts, but must be confirmed either in writing or by resubmitting the form. If you have any queries relating to CRDs, please contact the Compliance Team (Tel. 0207 601 4528, MFSDCompliance@bankofengland.co.uk).

5. Reporting Schedule (effective from July 2010)

The reporting schedule for statistical returns from July 2010 to June 2011 is now available at: www.bankofengland.co.uk/statistics/reporters/defs/rs201007.pdf.