



FSA071 – Firm information and Pillar 2A summary

Firms are expected to report their own assessment of the Pillar 2 capital they consider adequate to cover the risks assessed in accordance with the Internal Capital Adequacy Assessment (ICAA) part of the PRA Rulebook.

General information

Firm should complete the following mandatory fields:

- the basis of their reporting – UK consolidated, solo consolidation, UK consolidation group or capital sub-group;
- the submission number – firms should enter ‘1’ and increase this number by ‘1’ in case of resubmission;
- the unique ‘firm reference number’ (FRN);
- the name of the firm;
- the reporting period start and end dates – these dates should coincide with the ICAAP assessment period. In particular, the reporting end date is the balance sheet end date used for purposes of the ICAAP assessment; and
- the reporting currency – firms should report in the currency of their ICAAP i.e. Pounds Sterling (GBP), US Dollars (USD), Euros (EUR), Canadian Dollars (CAD), Swiss Francs (CHF), Japanese Yen (JPY) or Swedish Krona (SEK).

Units

All amounts should be reported in absolute values rounded to the nearest whole number in reporting currency.

Where values correspond to percentages, these should be entered as decimal numbers up to 2 decimal places. For example, ‘70.00%’.

Definitions

All definitions are in line with implementing technical standards (ITS) on Supervisory Reporting, and CRD IV, unless otherwise specified.

Comments

Comment boxes are limited to 255 characters. Any additional information should be sent to the PRA via electronic means.

RFB group risk add-on

In relation to a consolidation group containing an RFB sub-group, firms should provide the total amount of any Pillar 2A RFB group risk add-on (line 135) together with a breakdown of the constituent parts (lines 136 to 139). A description of each constituent part should be provided in the comments boxes.

These lines should be left blank if the relevant consolidation group does not contain an RFB sub-group.

February 2017