

***This document forms part of the Prudential Regulation Authority Consultation Paper 45/15, December 2015 available at***

***<http://www.bankofengland.co.uk/pru/Pages/publications/cp/2015/cp4515.aspx>***

In this document, new text is underlined and deleted text is struck through.

### **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).

#### **Reference date**

~~The reference date should coincide with the individual capital adequacy assessment process (ICAAP) reference date.~~

#### **Currency**

~~Firms should report in the currency of their ICAAP, ie Sterling, Euro, US dollars, Canadian dollars, Swedish kroner, Swiss francs or Yen. Firms should specify the currency used.~~

#### **Units**

All amounts should be reported in ~~millions~~ 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.