



Draft – for consultation as part of CP25/16, available at:

www.bankofengland.co.uk/pru/Pages/publications/cp/2016/cp2516.aspx

PRA115 Use of financial market infrastructures

General information

Firm should complete the following mandatory fields:

- the basis of their reporting;
- 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; and
- the reporting currency – firms should report in the currency of their annual audited accounts.

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.

Reporting basis

For ring fenced banks (RFBs) that are part of a *sub-consolidation group*, this template is to be reported by one RFB on behalf of the RFB *sub-consolidation group*. If this template is to be reported on an individual basis, then any reference to the RFB *sub-consolidation group* in the definitions below should be taken to refer to the RFB itself.

Overview

This template consists of four parts:

- Part 1: Aggregate information
This section provides aggregate information to give context to the data provided in the rest of the template.
- Part 2: Interbank payment systems



This section provides details of firms' access to and use of interbank payment systems.

- Part 3: Central securities depositories (CSDs)

This section provides details of firms' access to and use of CSDs.

- Part 4: Central counterparties (CCPs)

This section provides details of firms' access to and use of CCPs.

RFBs are to report this template on behalf of all entities within the RFB *sub-consolidation group*.

Where details are requested on the 'top five entities', if fewer than five entities within the RFB *sub-consolidation group* conduct transactions using the type of financial market infrastructure (FMI) in question, then the remaining rows should be left blank.

Data elements

The *data elements* are referred to by row (r) or column (c).

Part 1

Rows – Aggregate information

- **r010:** This row should include the aggregate figure across all entities in the RFB *sub-consolidation group* other than RFBs.
- In addition, one row should be reported for each RFB in the RFB *sub-consolidation group*.

Columns – Aggregate information

- The columns in this template should use the same definitions as the corresponding columns within parts 2-4, as set out below.

Part 2

Rows – Interbank payment systems

- One row should be reported for each inter-bank payment system used to a significant extent by each of the following entities:
 - Every RFB within the *sub-consolidation group*.
 - The five entities within the *sub-consolidation group* with the highest total activity figures across all inter-bank payment systems.



Here, 'significant extent' means that the use by the entity of that interbank payment system accounts for at least 2% of that entities' total activity across all interbank payment systems, and 'total activity' is measured by average daily value processed over the reporting period.

Columns – Inter-bank payment systems

- **c010: Entity name**

Report the full name of the *sub-consolidation group* entity.

- **c020: Currency**

Report the currency column using appropriate ISO 4217 currency code.

- **c030: Financial market infrastructure (FMI)**

Report the full name of the financial market infrastructure used - no acronyms.

- **c040: Connectivity to FMI**

Firms should either report 'direct' or 'indirect'.

- **c050: Exemption used for indirect access to FMI**

Please report either '13(2)(a)', '13(2)(b)', '13(2)(c)' or '13(2)(d)', depending on which article in the Order provides the exemption used for indirect access to the FMI in question. For each row where 'direct' is reported in c040, this column should be left blank.

- **c060: Name of correspondent bank (if indirect)**

Please report the full legal name of correspondent bank where one is used. For each row where 'direct' is reported in c040, this column should be left blank.

Part 3

Rows – Central securities depositories (CSDs)

- One row should be reported for each CSD used to a significant extent by each of the following entities:
 - Every RFB within the *sub-consolidation group*.
 - The five entities within the *sub-consolidation group* with the highest total activity figures across all CSDs.



Here, 'significant extent' means that the use by the entity of that CSD accounts for at least 2% of that entities' total activity across all CSDs, and 'total activity' is measured by average daily value processed over the reporting period.

Columns – Central securities depositories (CSDs)

- **c010: Entity name**

Report the full name of the *sub-consolidation group* entity

- **c020: CSD financial market infrastructure**

Report the full name of the financial market infrastructure used - no acronyms.

- **c030: Connectivity to CSD**

Firms should either report 'direct' or 'indirect'.

Part 4

Rows – Central counterparties (CCPs)

- One row should be reported for each CCP used to a significant extent by each of the following entities:
 - Every RFB within the *sub-consolidation group*.
 - The five entities within the *sub-consolidation group* with the highest total activity figures across all CCPs.

Here, 'significant extent' means that the use by the entity of that CCP accounts for at least 2% of that entities' total activity across all CCPs, and 'total activity' is measured by the average initial margin posted over the reporting period.

Columns – Central counterparties (CCPs)

- **c010: Entity name**

Report the full name of the *sub-consolidation group* entity

- **c020: CCP financial market infrastructure**

Report the full name of the financial market infrastructure used - no acronyms.

- **c030: Connectivity to CCP**

Firms should either report 'direct' or 'indirect'.

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