Bank of England PRA

This document contains the proposed reporting instructions for the proposed data item FSA071S which would apply to SDDTs and SDDT consolidation entities instead of the existing FSA071 data item which applies to all firms. The proposed reporting instructions for FSA071S are marked up in red with strikethrough (deletions) and underline (additions) against the existing instructions for data item FSA071.

FSA071S – Firm information and Pillar 2A summary for SDDTs and SDDT consolidation entities

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) ~~p~~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, prudential sub-consolidation, 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 (CFH), 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.

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Comments

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

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