

FSA079 Pillar 2 Concentration risk additional data requirements

All firms are requested to provide additional information as specified in FSA079 to facilitate supervisory judgement and peer comparisons.

This information includes:

- *single name concentration risk*: the top 20 largest exposures as measured by exposure size, together with their respective EAD used for the calculation of regulatory capital requirements, RWAs and indicators for sovereign and central counterparty exposures;
- *sector concentration risk*: the total EAD used for the calculation of regulatory capital requirements, and the RWAs per defined sector;

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

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

Definitions

All definitions are in line with ITS on Supervisory Reporting, CRD V and CRR II¹, unless otherwise specified.

Comments

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

¹ Capital Requirement Directive (2019/878) and Capital Requirements Regulation (2019/876).