4 FSA006 – Market risk supplementary

This data item provides the PRA with VaR backtesting reports. It contains daily outturn data which is only reported to the PRAPRA quarterly in arrears.

Valuation

For the general policy on valuation, please see the relevant provisions of the *EU CRR*.

Currency

You should report in the currency of your annual audited accounts ie in either Sterling, Euro, US dollars, Canadian dollars, Swedish Kroner, Swiss Francs or Yen. Figures should be reported in 000s.

Data elements

These are referred to by row first, then by column, so data element 2B will be the element numbered 2 in column B.

Daily outturn data

1A   Closing P&L data

This is the daily figure

1B   VaR confidence level

The number reported here will remain constant throughout the period,

1C   Holding period (days)

The number reported here will remain constant throughout the period,

1D   Business unit code

This will record the codes for the major business units, typically ones the firm uses itself, that has previously been agreed with the PRA. .

1E   Currency

This identifies the VaR reporting currency. .

1F   Value at Risk

This is the *One day VaR measure* Article 365 of the *EU CRR*.

1J   Date on which VaR computed

This is the date when the VaR is computed

1K   Last date VaR historic data updated

This is the last date on which this has been updated.

FSA006 definitions

FSA006 – Market risk supplementary validations

Internal validations

There are no validations for this data item.