

3 FSA005 – Market risk

This data item provides the PRA with information on Risks Not in VaR (RNIV) on a standardised basis.

Completion of data item

All cells not specifically referred to below should be left blank

62 Grand total PRR

Firms should input “0” in order for all validations to succeed

63 Add-ons

This comprises the add-ons under the RNIV framework.

64 Total Add-ons

The total of items 1 to n in 63

FSA005 – Market risk validations

Internal validations

Data elements are referenced by row then column.

| | | | |
|----|-----|---|-----------|
| 53 | 64G | = | SUM (63B) |
|----|-----|---|-----------|