Powers exercised

A. The Prudential Regulation Authority ("PRA") makes this instrument in the exercise of the following powers and related provisions in the Financial Services and Markets Act 2000 ("the Act"): 
   (1) section 137G (The PRA's general rules); 
   (2) section 137T (General supplementary powers); and 

B. The rule-making powers referred to above are specified for the purpose of section 138G(2) (Rule-making instruments) of the Act.

Pre-conditions to making

C. In accordance with section 138J of the Act (Consultation by the PRA), the PRA consulted the Financial Conduct Authority. After consulting, the PRA published a draft of proposed rules and had regard to representations made.

PRA Rulebook: CRR Firms: Reporting Pillar 2 Amendment No. 1 Instrument 2017

D. The PRA makes the rules in the Annex to this instrument.

Commencement

E. This instrument comes into force on 1 January 2018.

Citation

F. This instrument may be cited as the PRA Rulebook: CRR Firms: Reporting Pillar 2 Amendment No. 1 Instrument 2017.

By order of the Prudential Regulation Committee

26 September 2017
Annex

Amendments to the Reporting Pillar 2 Part

In this Annex new text is underlined and deleted text is struck through.

1 APPLICATION AND DEFINITIONS

1.6 In this Part the following definitions shall apply:

.....

*data item*

means an item referred to in 4.

....

*Standardised Approach to credit risk*

means the approach to credit risk set out in Chapter 2 of Title II of CRR.

....

2 PILLAR 2 REPORTING REQUIREMENTS

....

2.7 A firm must complete the *data item* FSA076 for any wholesale portfolio of exposures for which capital requirements are calculated using the *Standardised Approach to credit risk*.

2.8 A firm must complete the *data item* FSA077 for any retail portfolio of exposures for which capital requirements are calculated using the *Standardised Approach to credit risk*.

....

4 DATA ITEMS

....

4.11 FSA076 can be found [here](#).

4.12 FSA077 can be found [here](#).