

**PRA RULEBOOK: CRR FIRMS: REGULATORY REPORTING (AMENDMENT) (NO. 2)  
INSTRUMENT 2019**

**Powers exercised**

- A. The Prudential Regulation Authority (“PRA”) makes this instrument in the exercise of the following powers in the Financial Services and Markets Act 2000 (“the Act”):
  - (1) section 137G (The PRA’s general rules); and
  - (2) section 137T (General supplementary powers).
- B. The rule-making powers referred to above are specified for the purpose of section 138G(2) (Rule-making instrument) 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: Regulatory Reporting (Amendment) (No. 2) Instrument 2019**

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

**Commencement**

- E. The Annex comes into force on 30 September 2019.

**Citation**

- F. This instrument may be cited as the PRA Rulebook: CRR Firms: Regulatory Reporting (Amendment) (No. 2) Instrument 2019

**By order of the Prudential Regulation Committee**

25 September 2019

## Annex

## Amendments to the Regulatory Reporting Part

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

## 7 REGULATED ACTIVITY GROUP 1

7.1 The applicable *data items* referred to in the table in 6.1 are set out according to *firm* type in the table below:

RAG 1	Prudential category of <i>firm</i> , applicable <i>data items</i> and reporting format (1)						
	<i>UK bank other than a ring-fenced body</i>	<i>Ring-fenced body</i>	<i>Building society</i>	<i>Non-EEA bank</i>	<i>EEA bank that has permission to accept deposits and that has its registered office (or, if it has no registered office, its head office) outside the EU</i>	[deleted.]	[deleted]
Description of <i>data item</i>							
...							
Market Risk—supplementary [deleted.]	FSA006 (4) [deleted.]	FSA006 (4) [deleted.]	-	-	-	-	-
...							

...

(4) Only applicable to *firms* with a *CRR permission* to use internal models in accordance with Part 3, Title IV, Chapter 5 of the *CRR*. [deleted.]

...

7.2 The applicable reporting frequencies for submission of *data items* and periods referred to in 7.1 are set out in the table below according to *firm* type. Reporting frequencies are calculated from a *firm's accounting reference date*, unless indicated otherwise.

RAG 1				
<i>Data item</i>	<i>UK banks and building societies (on an unconsolidated or individual consolidated basis) (9)</i>	[deleted.]	<i>UK banks and building societies (on a UK consolidation group, defined liquidity group, domestic liquidity sub-group or sub-consolidation group basis, as applicable)</i>	Other members of RAG 1

...				
FSA006 [deleted.]	Quarterly [deleted.]	-	-	-
...				

7.3 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 7.2, unless indicated otherwise.

RAG 1						
Data item	Daily	Weekly	Monthly	Quarterly	Half yearly	Annually
...						
FSA006 [deleted.]	-	-	-	20 business days [deleted.]	-	-
...						

...

**9 REGULATED ACTIVITY GROUP 3**

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...

9.2 The applicable *data items* referred to in the table in 6.1 for a *UK designated investment firm* are set out in the table below:

RAG 3	
Description of <i>data item</i>	Applicable <i>data items</i> (1)
...	
Market risk supplementary [deleted.]	FSA006 (3) [deleted.]
...	

(3) ~~Only applicable to firms with a CRR permission to use internal models in accordance with Title IV, Chapter 5 of the CRR. [deleted.]~~

...

9.3 The applicable reporting frequencies for submission of *data items* and periods referred to in 9.2 are set out in the table below. Reporting frequencies are calculated from a *firm's accounting reference date*, unless indicated otherwise.

RAG 3	
<i>Data item</i>	Reporting frequency
...	
FSA006 [deleted.]	Quarterly [deleted.]
...	

...

9.4 The applicable due dates for submission referred to in the table in 6.1 are set out in the table below. The due dates are the last day of the periods given in the table below following the relevant reporting frequency period set out in 9.3, unless indicated otherwise.

RAG 3						
<i>Data item</i>	Daily	Weekly	Monthly	Quarterly	Half yearly	Annually
...						
FSA006 [deleted.]	-	-	-	<del>20 business days</del> [deleted.]	-	-
...						

**16 DATA ITEMS AND OTHER FORMS**

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...

16.4 ~~FSA006 can be found here. [deleted.]~~

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