

Bank of England

Prudential Regulation Authority

Appendix 19: Draft amendments to SS34/15 – Guidelines for completing regulatory reports

Consultation Paper | CP16/22

November 2022



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In this appendix, new text is underlined and deleted text is struck through.

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1 Overview

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1.4 The guidance on completing data items is set out in the following series of appendices

Appendix	Data items	Description
1	FSA005 <u>FSA011</u> to FSA048; PRA101 to PRA108.	Instructions for completing data items FSA005 <u>FSA011</u> to FSA048 and PRA101 to PRA108.

...

2 Integrated regulatory reporting

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2.2 In the example of UK bank that is not a UK FINREP firm or ring-fenced body, and that does not apply International Financial Reporting Standard 9 (IFRS 9), in RAG 1 that also carries on activities in RAG 5, overlaying the RAG 1 reporting requirement (Regulatory Reporting 7.1) with the requirements for a RAG 5 firm (Regulatory Reporting 11.2) gives the following:

RAG 1 requirements (7.1)	RAG 5 requirements (11.2)
...	...
Market risk [Deleted]	
...	...

...

Appendices

1 Guidelines for completing data items ~~FSA005~~ FSA011 to FSA048 and PRA101 to PRA108

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Appendix 1 - Guidelines for completing data items ~~FSA005~~ FSA011 to FSA048 and PRA 101~~a~~ TO PRA 108

Name	Data item	Instructions
...		
FSA005	Market risk	www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-

		reporting/banking/fsa-data-items/fsa005-data-item.pdf	reporting/banking/fsa-data-items/fsa005-instructions.pdf
		[DELETED]	[DELETED]
...
PRA101a	Capital+ actuals and forecasts	<p>In force until 28 February 2020 www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr101-template.pdf</p> <p>In force from 1 March 2020 https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr101-template-1-march-2020.XLSX</p> <p>In force from 4 September 2020 https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr101-template-sep-2020.pdf</p> <p>In force from 1 January 2022 www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr101-template-jan-2022.xlsx</p> <p>In force from 1 January 2025 [URL]</p>	<p>In force until 31 December 2021 www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr101-instructionsdec2018.pdf</p> <p>In force from 1 January 2022 until 31 December 2024 https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr101-instructionsjan2022.pdf</p> <p>In force from 1 January 2025 [URL]</p>
PRA102a	Capital+ forecast semi annual	<p>In force until 28 February 2020 www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr102-template.pdf</p> <p>In force from 1 March 2020 https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr102-template-1-march-2020.XLSX</p> <p>In force from 1 January 2022 www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr102-template-jan-2022.xlsx</p> <p>In force from 1 January 2025 [URL]</p>	<p>In force until 31 December 2021 www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr102-instructionsdec2018.pdf</p> <p>In force from 1 January 2022 until 31 December 2024 https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr102-instructionsjan2022.pdf</p> <p>In force from 1 January 2025 [URL]</p>

PRA103a	Capital+ forecast annual	<p>In force until 28 February 2020 www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr103-template.pdf</p> <p>In force from 1 March 2020 https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr103-template-march-2020.pdf</p> <p>In force from 1 January 2022 www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr103-template-jan-2022.xlsx</p> <p>In force from 1 January 2025 [URL]</p>	<p>In force until 31 December 2021 www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr103-instructionsdec2018.pdf</p> <p>In force from 1 January 2022 until 31 December 2024 https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr103-instructionsjan2022.pdf</p> <p>In force from 1 January 2025 [URL]</p>
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