

PRA RULEBOOK: CRR FIRMS: REPORTING PILLAR 2 AMENDMENT NO. 1 INSTRUMENT 2017

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

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1.6

In this Part the following definitions shall apply:

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data item

means an item referred to in 4.

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Standardised Approach to credit risk

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

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2 PILLAR 2 REPORTING REQUIREMENTS

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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.*

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4 DATA ITEMS

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

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