

PRA RULEBOOK: CRR FIRMS: SOLVENCY II FIRMS: REGULATORY REPORTING, REPORTING (CRR) & REPORTING INSTRUMENT 2024

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
 - (3) section 192XA (Rules applying to holding companies).
- B. The rule-making powers referred to above are specified for the purpose of section 138G (2) (Rule-making instruments) of the Act.

PRA Rulebook: CRR Firms: Solvency II Firms: Regulatory Reporting, Reporting (CRR) & Reporting Instrument 2024

- C. The PRA makes the rules in the Annexes to this instrument.

Part	Annex
Glossary	A
Regulatory Reporting	B
Reporting (CRR)	C
Reporting	D

Commencement

- D. This instrument comes into force on 4 November 2024.

Citation

- E. This instrument may be cited as the PRA Rulebook: CRR Firms: Solvency II Firms: Regulatory Reporting, Reporting (CRR) & Reporting Instrument 2024.

By order of the Prudential Regulation Committee

15 October 2024

Annex A

Amendments to the Glossary Part

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

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railway rolling stock

means the class of contract of insurance, specified in paragraph 4 of Part 1 of Schedule 1 to the Regulated Activities Order.

...

suretyship

means the class of contract of insurance, specified in paragraph 15 of Part 1 of Schedule 1 to the Regulated Activities Order.

...

Annex B

Amendments to the Regulatory Reporting Part

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

1 APPLICATION AND DEFINITIONS

1.1 Unless otherwise stated, this Part applies to:

- (1) every *firm* permitted to carry on the *regulated activities* ~~listed in column (1) of the table in 6.1~~ that are referred to in column (2) of the table in 6.1; and
- (2) a *CRR consolidation entity*.

...

2 REPORTING REQUIREMENTS – DATA ITEMS

2.1 Unless otherwise stated, a *firm* permitted to carry on any of the *regulated activities* within any *RAG* set out in column (1) of the table in 6.1 must submit to the *PRA* the *data items*, applicable to the relevant *RAG* as specified in the corresponding rule referred to in column ~~(2)~~(3) of that table.

...

3 REPORTING REQUIREMENTS – FREQUENCY AND PERIOD

3.1 Where a *firm* is required to submit *data items* in accordance with 2.1 to 2.3, it must submit this information at the frequency and in respect of the periods specified in the rule referred to in the relevant row of column ~~(3)~~ (4) of the table in 6.1.

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Annex C

Amendments to the Reporting (CRR) Part

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

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5 REPORTING REQUIREMENTS

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CHAPTER 3 FORMAT AND FREQUENCY OF REPORTING ON OWN FUNDS, OWN FUNDS REQUIREMENTS

Article 5 INDIVIDUAL BASIS – QUARTERLY REPORTING

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5. Information on the geographical distribution of exposures by country, as well as aggregated at a total level, shall be submitted as specified in templates C 09.01, C 09.02 and C 09.04 of Annex I, in accordance with the instructions in point 3.4 of Part II of Annex II. Information specified in templates C 09.01 and C 09.02, and in particular information on the geographical distribution of exposures by country, shall be submitted where non-domestic original exposures in all non-domestic countries in all exposure classes, as reported in row 0850 of template C 04.00 of Annex I, are equal to or higher than 10% of total domestic and non-domestic original exposures as reported in row 0860 of template C 04.00 of Annex I. Exposures shall be deemed to be domestic where they are exposures to counterparties located in the *United Kingdom*. The entry and exit criteria of Article 4 shall apply.

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Article 7 REPORTING ON A CONSOLIDATED BASIS

In order to report information on own funds and own funds requirements in accordance with point (a) of Article 430(1) of the Reporting (CRR) Part ~~of the PRA Rulebook~~ on a consolidated basis, institutions shall submit:

...

- (b) the information specified in templates C 06.01 and C 06.02 of Annex I, in accordance with the instructions provided in point 2 of Part II of Annex II regarding entities included in the scope of consolidation, with a semi-annual frequency.

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Annex D

Amendments to the Reporting Part

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

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2 REPORTING TO THE PRA

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2.6 ...

- (4) A *firm* writing ~~suretyship~~suretyship business the effect of which is to improve the credit rating of the underlying ~~security~~ must submit template NS.08: Business Model Analysis – Financial Guarantee Insurers;

...

- (7) A *general insurer* carrying on *insurance business* and proportional and non-proportional *reinsurance* obligations relating to:

- (a) ~~railway rolling stock~~railway rolling stock;

...