INTEGRATED REGULATORY REPORTING (AMENDMENT NO 7) INSTRUMENT 2010

Powers exercised

A.   The Financial Services Authority makes this instrument in the exercise of its powers under section 157(1) (Guidance) of the Financial Services and Markets Act 2000.

Commencement

B.   This instrument comes into force on 1 October 2010.

Amendments to the Handbook

C.   The Supervision manual (SUP) is amended in accordance with the Annex to this instrument.

Citation

D.   This instrument may be cited as the Integrated Regulatory Reporting (Amendment No 7) Instrument 2010.

By order of the Board
23 September 2010

Annex

Amendments to the Supervision manual (SUP)

In this Annex, underlining indicates new text and striking through indicates deleted text.

16 Annex 25G   Guidance notes for data items in SUP 16 Annex 24R

…

FSA003 – Capital adequacy validations

Internal validations

Data elements are referenced by row then column

Validation number   Data element

…

91   106A   =   15A – 70A or, where 69A>70A, 57A-69A

…

110   107A   =   (15A/70A) * 100 or, where 69A>70A, (57A/69A)*100

…

FSA004 – Credit risk validations

Internal validations

Data elements are referenced by row then column.

Validation number	Data element		
…			
13	36B	=	36A/8% [deleted]
…			

…

FSA005 – Market risk validations

Internal validations

Data elements are referenced by row then column.

Validation number	Data element		
…			
7	25G	=	(22G * 2%) + (24G * 4%) + (23G*2%)
…			

…

FSA008 – Large exposures validations

Internal validations

Data elements are referenced by row then column.

…			
36	~~8H~~	=	~~8F + 8G - (4B/4)~~ [deleted]
…			
43	~~5N~~	=	~~(5H+5K)/4B * 100~~ [deleted]
…			

…

FSA017 – Interest rate gap report validations

Internal validations

Data elements are referenced first by row then by column

Validation number   Data element

…

337   31N   =   ~~28N~~ 31P + 28N

…

FSA029 – Balance sheet validations

Internal validations

Data elements are referenced by row, then column.

Validation number   Data element

5   28A   =   ~~13A + 21A~~ <u>4A + 13A − 55A</u> − 27A

…

FSA035 – Capital Adequacy (for firms subject to IPRU(INV) Chapter 5 and to the exemption in IPRU(INV) 5.2.3(2)R) validations

…

Validation number	Data element		

…

4	18A	=	~~0~~ <u>blank</u> or 5
5	19A	=	~~0~~ <u>blank</u> or 4000
6	19A		If 18A = ~~0~~ <u>blank</u>, then 4000, else ~~0~~ <u>blank</u>

…