



Templates	Scope of population	Group/individual entities	Reporting period/submission deadlines	Reporting frequency
Summary of P2 data Template FSA071 - Firm information and P2 summary assessment	All firms	On an individual or consolidated basis in accordance with SUP 16.20.2R; individual entities within a group on a case-by-case basis	in conjunction with ICAAP submission dates	We expect firms will submit the templates at the same time as their ICAAPs or as requested
Operational Risk Templates FSA072 - Pillar 2 OpR Historical losses FSA073 - Pillar 2 OpR Historical Loss Details FSA074 - Pillar 2 OpR Forecast Losses FSA075 - Pillar 2 OpR Scenario Data	Significant firms; others on an exception basis	On an individual or consolidated basis in accordance with SUP 16.20.2R; individual entities within a group on a case-by-case basis	in conjunction with ICAAP submission dates	We expect firms will submit the templates at the same time as their ICAAPs or as requested
Credit Risk Standardised Approach Templates FSA076 - Pillar 2 Credit Standardised Approach Wholesale FSA077 - Pillar 2 Credit Standardised Approach Retail	On an exception only basis	On an individual or consolidated basis as requested; individual entities within a group on a case-by-case basis	in conjunction with ICAAP submission dates	We expect firms will submit the templates at the same time as their ICAAPs or as requested
Concentration Risk Templates FSA078 - Pillar 2 Concentration Minimum data requirements FSA079 - Pillar 2 Concentration Additional data requirements	All firms	On an individual or consolidated basis in accordance with SUP 16.20.2R; individual entities within a group on a case-by-case basis	in conjunction with ICAAP submission dates	We expect firms will submit the templates at the same time as their ICAAPs or as requested
Market Risk Template FSA080 - Pillar 2 Market Risk	Firms with significant illiquid risk in their trading or available for sale books not already in FDSF on an exception basis	On an individual or consolidated basis in accordance with SUP 16.20.2R; individual entities within a group on a case-by-case basis	on a case-by-case basis	We expect firms will submit the templates at the same time as their ICAAPs or as requested
Pension Risk Template FSA081 - Pillar 2 Pension Risk	All firms with defined benefit pension schemes	On an individual or consolidated basis in accordance with SUP 16.20.2R; individual entities within a group on a case-by-case basis	in conjunction with ICAAP submission dates	We expect firms will submit the templates at the same time as their ICAAPs or as requested
Credit Risk Internal Ratings Based Approach Templates FSA082 - Pillar 2 Credit IRB retail	Firms with an IRB permission for retail exposures	On an individual or consolidated basis in accordance with SUP 16.20.2R	on a case-by-case basis - data as of 31/12	We expect firms will submit annually