

## Pillar 2 Reporting schedule

Updated July 2016 following Policy Statement 20/16 'The implementation of ring-fencing: prudential requirements, intragroup arrangements and use of financial market infrastructures' available at: [www.bankofengland.co.uk/pru/Pages/publications/ps/2016/ps2016.aspx](http://www.bankofengland.co.uk/pru/Pages/publications/ps/2016/ps2016.aspx)

Data items	Scope of population(*)	Group/individual entities	Reporting period/submission deadlines	Reporting frequency
<b>Summary of P2 data items</b>  FSA071 - Firm information and P2 summary	All firms	On an individual, sub-consolidated or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4 and Ring-fenced Bodies Part 18.1(14); individual entities within a group on a case-by-case basis	In conjunction with ICAAP submission dates	Significant firms annually; others on a regular and proportionate basis
<b>Operational Risk data items</b>  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 and firms with an AMA permission	On an individual, sub-consolidated or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4 and Ring-fenced Bodies Part 18.1(14); individual entities within a group on a case-by-case basis	In conjunction with ICAAP submission dates	Significant firms and firms with an AMA permission annually; others on a regular and proportionate basis
<b>Credit Risk Standardised Approach data items</b>  FSA076 - Pillar 2 Credit Risk Standardised Approach Wholesale FSA077 - Pillar 2 Credit Risk Standardised Approach Retail	Firms using the Standardised approach on all or part of their books, on request	On an individual, sub-consolidated or consolidated basis as requested; individual entities within a group on a case-by-case basis	In conjunction with ICAAP submission dates	On request
<b>Concentration Risk data items</b>  FSA078 - Pillar 2 Concentration Risk Minimum Data Requirements FSA079 - Pillar 2 Concentration Risk Additional Data Requirements	All firms	On an individual, sub-consolidated or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4 and Ring-fenced Bodies Part 18.1(14); individual entities within a group on a case-by-case basis	In conjunction with ICAAP submission dates	Significant firms annually; others on a regular and proportionate basis
<b>Market Risk data item</b>  FSA080 - Pillar 2 Market Risk	Firms with significant illiquid risk in their trading or available for sale books	On an individual, sub-consolidated or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4 and Ring-fenced Bodies Part 18.1(14); individual entities within a group on a case-by-case basis	On a case-by-case basis	Significant firms annually; others on a regular and proportionate basis
<b>Pension Risk data item</b>  FSA081 - Pillar 2 Pension Risk	All firms with defined benefit pension schemes	On an individual, sub-consolidated or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4 and Ring-fenced Bodies Part 18.1(14); individual entities within a group on a case-by-case basis	In conjunction with ICAAP submission dates	Significant firms annually; others on a regular and proportionate basis
<b>Credit Risk Internal Ratings Based Approach data item</b>  FSA082 - Pillar 2 Credit Risk IRB retail	Firms with an IRB permission for retail exposures	On an individual, sub-consolidated or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4 and Ring-fenced Bodies Part 18.1(14)	On a case-by-case basis - data as of 31/12	Significant firms annually; others on a regular and proportionate basis

(\*) The PRA may ask other firms to submit the data on a case-by-case basis