

Bank of England PRA

Appendix 9: Pillar 2 data items and instructions

Credit risk

[FSA076 Pillar 2 Credit risk standardised approach: data item](#)

[FSA076 Pillar 2 Credit risk standardised approach: instructions](#)

Operational risk

[FSA072 Pillar 2 Operational risk historical losses: instructions](#)

[FSA073 Pillar 2 Operational risk historical loss details: instructions](#)

[FSA074 Pillar 2 Operational risk forecast losses: instructions](#)

[FSA075 Pillar 2 Operational risk scenario data: instructions](#)

Pension risk

[FSA081 Pillar 2 Pension risk: data item](#)

[FSA081 Pillar 2 Pension risk: instructions](#)