

Pillar 2 Reporting schedule

Data items	Scope of population(*)	Group/individual entities	Reporting period/submission deadlines	Reporting frequency
Summary of P2 data items FSA071 - Firm information and P2 summary	All firms	On an individual or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4; 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
Operational Risk data items 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 or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4; 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
Credit Risk Standardised Approach data items 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 or consolidated basis as requested; individual entities within a group on a case-by-case basis	In conjunction with ICAAP submission dates	On request
Concentration Risk data items FSA078 - Pillar 2 Concentration Risk Minimum Data Requirements FSA079 - Pillar 2 Concentration Risk Additional Data Requirements	All firms	On an individual or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4; 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
Market Risk data item FSA080 - Pillar 2 Market Risk	Firms with significant illiquid risk in their trading or available for sale books	On an individual or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4; 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
Pension Risk data item FSA081 - Pillar 2 Pension Risk	All firms with defined benefit pension schemes	On an individual or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4; 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
Credit Risk Internal Ratings Based Approach data item FSA082 - Pillar 2 Credit Risk IRB retail	Firms with an IRB permission for retail exposures	On an individual or consolidated basis in accordance with Pillar 2 Reporting 1.1-1.4	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