

6: Draft amendments to SS32/15 – Pillar 2 reporting, including instructions for completing data items FSA071 to FSA082, and PRA 111

In this appendix, new text is underlined and deleted text is struck through. This document also incorporates draft amendments proposed under separate consultation papers ([CP7/24 – The Strong and Simple Framework: The simplified capital regime for Small Domestic Deposit Takers \(SDDTs\)](#)) which have not been finalised as at the publication date of CP12/25. These draft amendments are highlighted in grey and are not within the scope of consultation for CP12/25.

1 Introduction

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1.3 The reader is also referred to:

- Appendix 1: Guidance on terms used in data items FSA071 to ~~FSA082~~FSA081, and PRA 111;
- Appendix 2: Pillar 2 Reporting schedule; ~~and~~
- Appendix 3: Instructions for completing data items FSA071 to ~~FSA082~~FSA081, and PRA111 for firms that are not SDDTs or SDDT consolidation entities; and
- Appendix 4: Instructions for completing data items FSA071S, FSA081 and PRA111 for SDDTs and SDDT consolidation entities.

2 Reporting Pillar 2

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Appendices

1	Guidance on terms used in data items FSA071 to FSA082 FSA081, and PRA111 available at www.bankofengland.co.uk/prudential-regulation/regulatory-reporting/regulatory-reporting-banking-sector
2	Pillar 2 Reporting schedule available at www.bankofengland.co.uk/prudential-regulation/regulatory-reporting/regulatory-reporting-banking-sector
3	Instructions for completing data items FSA071 to FSA082 FSA081, and PRA111 <u>for firms that are not SDDTs or SDDT consolidation entities.</u>
4	<u>Instructions for completing data items FSA071S, FSA081 and PRA111 for SDDTs or SDDT consolidation entities.</u>

Appendix 3 Instructions for completing data items FSA071 to ~~FSA082~~FSA081, and PRA111 for firms which are not SDDTs or SDDT consolidation entities

Name		Data items	Instructions
FSA071	Firm information and Pillar 2A summary	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa071-firm-information-and-p2a-summary-template-rf-dec18.xltx	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa071-firm-information-and-pillar-2a-summary-and-instructions-december-2018.pdf
FSA072	Pillar 2 Operational risk historical losses	https://www.bankofengland.co.uk/prudential-regulation/regulatory-reporting/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa072-data-item.xls	<u>[new link to be inserted on finalisation of policy]</u> https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa072instructionsdec18.pdf
FSA073	Pillar 2 Operational risk historical loss details	https://www.bankofengland.co.uk/prudential-regulation/regulatory-reporting/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa073-data-item.xls	<u>[new link to be inserted on finalisation of policy]</u> https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa073instructionsdec18.pdf
FSA074	Pillar 2 Operational risk forecast losses	https://www.bankofengland.co.uk/prudential-regulation/regulatory-reporting/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa074-data-item.xls	<u>[new link to be inserted on finalisation of policy]</u> https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa074instructionsdec18.pdf
FSA075	Pillar 2 Operational risk scenario data	https://www.bankofengland.co.uk/prudential-regulation/regulatory-reporting/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa075-data-item.xls	<u>[new link to be inserted on finalisation of policy]</u> https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa075instructionsdec18.pdf
FSA076	Pillar 2 Credit risk standardised approach wholesale	<u>[new link to be inserted on finalisation of policy]</u> https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa076dec18.xltx	<u>[new link to be inserted on finalisation of policy]</u> https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa076instructionsdec18.pdf
[Deleted] FSA077	[Deleted] Pillar 2 Credit risk standardised approach retail	[Deleted] https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa077dec18.xltx	[Deleted] https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa077instructionsdec18.pdf
FSA078	Pillar 2 Concentration risk minimum data requirements	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa078dec18.xltx	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa078instructionsdec18.pdf
FSA079	Pillar 2 Concentration risk additional data requirements	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa079dec18.xltx	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa079instructionsdec18.pdf

		items/fsa079dec18.xltx	items/fsa079instructionsdec18.pdf
FSA080	Pillar 2 Market risk	https://www.bankofengland.co.uk/prudential-regulation/regulatory-reporting/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa080-data-item.xls	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa080instructionsdec18.pdf
FSA081	Pillar 2 Pension risk	<u>[new link to be inserted on finalisation of policy]</u> http://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa081nov21.xltx	<u>[new link to be inserted on finalisation of policy]</u> https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa081instructionsnov21.pdf
<u>[Deleted]</u> FSA082	<u>[Deleted]</u> Pillar 2 Credit risk IRB retail	<u>[Deleted]</u> https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa082dec18.xltx	<u>[Deleted]</u> https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa082instructionsdec18.pdf
PRA111	Pillar 2 ICAAP Stress Testing Data	www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/pr111-data-item.xlsx	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/consultation-paper/2017/cp2517app.zip

*A mapping table for data items FSA076 to FSA077 is available at
www.bankofengland.co.uk/pr1/Document/crdv/mappingforpillar2creditriskdataitems.pdf

Appendix 4 Instructions for completing data items FSA071S, FSA081 and PRA111 for SDDTs and SDDT consolidation entities

Name		Data items	Instructions
FSA071S	Firm information and Pillar 2A summary	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/consultation-paper/2024/september/fsa071s-template.xlsx	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/consultation-paper/2024/september/fsa071s-reporting-instructions.pdf
FSA081	Pillar 2 Pension risk	[new link to be inserted on finalisation of policy] https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa081nov21.xltx	[new link to be inserted on finalisation of policy] https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/regulatory-reporting/banking/fsa-data-items/fsa081instructionsnov21.pdf
PRA111	Pillar 2 ICAAP Stress Testing Data	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/consultation-paper/2024/september/pr111-template.xlsx	https://www.bankofengland.co.uk/-/media/boe/files/prudential-regulation/consultation-paper/2024/september/pr111-reporting-instructions.pdf