

Bank of England

Prudential Regulation Authority

Output floor reporting – instructions

CAP 02.00 Own funds – proposed instructions

For inclusion in general remarks

Template CAP 02.00 summarises total risk exposure amounts where standardised approaches have been applied for the purposes of calculating the output floor (column 0020). It also includes the total risk exposure amount using standardised approaches, including the output floor multiplier (column 0030), for the purposes of comparing Risk-Weighted Assets (RWA) with and without the output floor.

Scope (to be included in the rules):

The columns *Standardised approaches only (Output floor) (0020)* and *Standardised approaches including multiplier (Output Floor) (0030)* are a requirement for Internal Multiplier (IM) firms in scope of the Basel 3.1 standards:

- on a consolidated basis only, at the UK consolidation level (ie the ultimate UK group level) of UK headquartered groups;
- on an individual basis to UK stand-alone firms; and
- on a sub-consolidated basis for Ring-fenced Bank (RFB) sub-groups, or individual basis where the RFB is not part of a ring-fenced sub-group.

Instructions concerning specific positions

Row number	Explanation
0010	1. TOTAL RISK EXPOSURE AMOUNT Article 92(3) of the Required Level of Own Funds (CRR) Part of the PRA rulebook and Articles 95, 96 and 98 CRR. <u>With regards to the standardised approaches only output floor (column 0030), the aggregate before application of the multiplier should reflect the total of all SA exposures provided in columns 0010 and 0020.</u>
0020	1* Of which: Investment firms under Article 95 paragraph 2 and Article 98 CRR For investment firms under Article 95(2) and Article 98 CRR.
0030	1** Of which: Investment firms under Article 96 paragraph 2 and Article 97 CRR For investment firms under Article 96(2) and Article 97 CRR.
0034	1.01 Output floor activated Indicate if the output floor has been activated (i.e. when 72.5% of RWAs calculated using SAs exceed RWAs calculated using IM approaches) calculated per as per Article 92 of the Required Level of Own Funds (CRR) Part of the PRA Rulebook.
0035	1.02 Output floor multiplier Indicate the output floor multiplier applicable during the reporting period, as per Article 92 (5) of the Required Level of Own Funds (CRR) Part of the PRA Rulebook.
0040	1.1 RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT, COUNTERPARTY CREDIT AND DILUTION RISKS AND FREE

Bank of England

Prudential Regulation Authority

	DELIVERIES Article 92(3)(a-f) <u>of the Required Level of Own Funds (CRR) Part</u>
0050	1.1.1 Standardised Approach (SA) CR SA and SEC SA templates at the level of total exposures
0051	1.1.1*Of which: Additional stricter prudential requirements based on Article 124 CRR
0060	1.1.1.1 SA exposure classes excluding securitisations positions CR SA template at the level of total exposures. The SA exposure classes are those mentioned in Article 112 of the Credit Risk: Standardised Approach (CRR) Part, excluding securitisation positions.
0070	1.1.1.1.01 Central governments or central banks See CR SA template
0080	1.1.1.1.02 Regional governments or local authorities See CR SA template
0090	1.1.1.1.03 Public sector entities See CR SA template
0100	1.1.1.1.04 Multilateral development banks See CR SA template
0110	1.1.1.1.05 International organisations See CR SA template
0120	1.1.1.1.06 Institutions See CR SA template
0130	1.1.1.1.07 Corporates See CR SA template
<u>0131</u>	<u>1.1.1.1.075 Of which: Specialised lending</u> <u>'of which: specialised lending' exposures are assigned to exposure class 'exposures to corporates' according to Article 112(1)(g) of the Credit Risk: Standardised Approach (CRR) Part (Article 122A and 122B of the Credit Risk: Standardised Approach (CRR) Part).</u>
0140	1.1.1.1.08 Retail See CR SA template
<u>0150</u>	<u>1.1.1.1.09 Real estate exposures</u> <u>See CR SA template</u>
0160	1.1.1.1.10 Exposures in default

Bank of England

Prudential Regulation Authority

	See CR SA template
0170	1.1.1.1.11 Items associated with particular high risk See CR SA template
0180	1.1.1.1.12 Covered bonds See CR SA template
0190	1.1.1.1.13 Claims on institutions and corporate with a short-term credit assessment See CR SA template
0200	1.1.1.1.14 Collective investments undertakings (CIU) See CR SA template
<u>0210</u>	<u>1.1.1.1.15 Subordinated debt, equity, and other own funds instruments</u> <u>See CR SA template</u>
0211	1.1.1.1.16 Other items See CR SA template
0240	1.1.2 Internal ratings based approach (IRB)
0241	1.1.2* Of which: Additional stricter prudential requirements based on Article 164 CRR
0242	1.1.2** Of which: Additional stricter prudential requirements based on Article 124 CRR
0250	1.1.2.1 IRB Approaches when neither own estimates of LGD nor Conversion Factors are used <u>Exposures subject to the FIRB approach</u> <u>CAP CR IRB templates</u> at the level of total exposures (when own estimates of LGD or CCF are not used <u>exposures are subject to the FIRB approach</u>)
0260	1.1.2.1.01 Central governments and central banks
0270	1.1.2.1.02 Institutions
<u>0271</u>	<u>1.1.2.1.02 01 Institutions – Quasi-sovereign</u> <u>See CAP CR IRB templates</u>
<u>0272</u>	<u>1.1.2.1.02 Institutions – Other</u> <u>See CAP CR IRB templates</u>
0280	1.1.2.1.03 Corporates - SME
0290	1.1.2.1.043 Corporates – Specialised lending See <u>CAP CR IRB templates</u> . Exposures subject to the slotting approach should not be included.
<u>0295</u>	<u>1.1.2.1.04 Corporates – Financial corporates and large corporates</u> <u>See CAP CR IRB templates</u>
<u>0296</u>	<u>1.1.2.1.05 Corporates – Other general corporates SME</u> <u>See CAP CR IRB templates</u>

Bank of England

Prudential Regulation Authority

<u>0297</u>	<u>1.1.2.1.05 06 Corporates – Other general corporates non-SME</u> See CAP CR IRB templates
<u>0300</u>	<u>1.1.2.1.05 Corporates – Other</u>
<u>0310</u>	<u>1.1.2.2 IRB Approaches when own estimates of LGD and/or Conversion Factor are used Exposures subject to the AIRB approach</u> CAP CR IRB templates at the level of total exposures (when own estimates of LGD and/or CCF are used exposures are subject to the AIRB approach)
<u>0320</u>	<u>1.1.2.2.01 Central governments and central banks</u>
<u>0330</u>	<u>1.1.2.2.02 Institutions</u>
<u>0340</u>	<u>1.1.2.2.03 Corporates – SME</u>
<u>0350</u>	<u>1.1.2.2.04 01 Corporates – Specialised lending</u> See CAP CR IRB templates. Exposures subject to the slotting approach should not be included.
<u>0355</u>	<u>1.1.2.2.02 Corporates – Other general corporates SME</u> See CAP CR IRB templates
<u>0356</u>	<u>1.1.2.2.05 03 Corporates – Other general corporates non-SME</u> See CAP CR IRB templates
<u>0360</u>	1.1.2.2.05 Corporates – Other
<u>0370</u>	1.1.2.2.06 Retail – Secured by real estate SME
<u>0380</u>	1.1.2.2.07 Retail – Secured by real estate non-SME
<u>0382</u>	<u>1.1.2.2.06 04 Retail – secure by real estate SME – Secured by residential property SME</u> See CAP CR IRB templates
<u>0383</u>	<u>1.1.2.2.07 05 Retail – secure by real estate non-SME – Secured by residential property non-SME</u> See CAP CR IRB templates
<u>0384</u>	<u>1.1.2.2.06 Retail – Secured by commercial property SME</u> See CAP CR IRB templates
<u>0385</u>	<u>1.1.2.2.07 Retail – Secured by commercial property non-SME</u> See CAP CR IRB templates
<u>0390</u>	<u>1.1.2.2.08 08 Retail – Qualifying revolving</u> See CAP CR IRB templates
<u>0400</u>	<u>1.1.2.2.09 09 Retail – Other SME</u> See CAP CR IRB templates
<u>0410</u>	<u>1.1.2.2.10 10 Retail – Other non-SME</u>

Bank of England

Prudential Regulation Authority

	See <u>CAP CR IRB templates</u>
<u>0411</u>	<u>1.1.2.3 Exposures subject to the slotting approach</u> See CAP CR IRB 6 template
<u>0412</u>	<u>1.1.2.3.01 Project finance</u> See CAP CR IRB 6 template
<u>0413</u>	<u>1.1.2.3.02 Object finance</u> See CAP CR IRB 6 template
<u>0414</u>	<u>1.1.2.3.03 Commodities finance</u> See CAP CR IRB 6 template
<u>0415</u>	<u>1.1.2.3.04 Income Producing Real Estate (IPRE)</u> See CAP CR IRB 6 template
<u>0416</u>	<u>1.1.2.3.05 High volatility Commercial Real Estate (HVCRE)</u> See CAP CR IRB 6 template
<u>0420</u>	<u>1.1.2.3 Equity IRB</u>
<u>0450</u>	<u>1.1.2.4 Other non credit-obligation assets</u> The amount to be reported is the risk weighted exposure amount as calculated in accordance with Article 156 of the <u>Credit Risk: Internal Ratings Based Approach (CRR) Part</u> .
<u>0460</u>	<u>1.1.3 Risk exposure amount for contributions to the default fund of a CCP</u> Articles 307, 308 and 309 CRR
<u>0470</u>	<u>1.1.4 Securitisation positions</u> See CR SEC template
<u>0490</u>	<u>1.2 TOTAL RISK EXPOSURE AMOUNT FOR SETTLEMENT/DELIVERY</u> Point (c)(ii) of Article 92(3) and point (b) of Article 92(4) of the <u>Required Level of Own Funds (CRR) Part</u>
<u>0500</u>	<u>1.2.1 Settlement/delivery risk in the non-Trading book</u> See CR SETT template
<u>0510</u>	<u>1.2.2 Settlement/delivery risk in the Trading book</u> See CR SETT template
<u>0520</u>	<u>1.3 TOTAL RISK EXPOSURE AMOUNT FOR POSITION, FOREIGN EXCHANGE, AND COMMODITIES RISKS</u>
<u>0530</u>	<u>1.3.1 Risk exposure amount for position, foreign exchange and commodities risks under simplified standardised approaches (SSA)</u> The total market risk own funds requirements for SSA

Bank of England

Prudential Regulation Authority

0540	1.3.1.1 Traded debt instruments
0550	1.3.1.2 Equity
0555	1.3.1.3 Particular approach for position risk in CIUs
0556	1.3.1.3*Memo item: CIUs exclusively invested in traded debt instruments
0557	1.3.1.3**Memo item: CIUs invested exclusively in equity instruments or in mixed instruments
0560	1.3.1.4 Foreign Exchange
0570	1.3.1.5 Commodities
0571	<p><u>1.3.2 Risk exposure amount for Position, foreign exchange and commodities risks under advanced standardised approaches (ASA) - for ASA desks only</u></p> <p><u>The ASA own funds requirements relevant desks (i.e. all desks for ASA firms). This is not applicable to SSA firms.</u></p> <p><u>This corresponds to aggregated own fund requirements and RWAs in ASA1-ASA10</u></p>
0572	<p><u>1.3.2.1 Sensitivity-based method (SBM)</u></p> <p><u>The ASA own funds requirements relevant desks (i.e. all desks for ASA firms). This is not applicable to SSA firms.</u></p> <p><u>This corresponds to aggregated own fund requirements and RWAs in ASA1-ASA7 and ASA10.</u></p>
0573	<p><u>1.3.2.2 Default risk capital (DRC)</u></p> <p><u>The ASA own funds requirements relevant desks (i.e. all desks for ASA firms). This is not applicable to SSA firms.</u></p> <p><u>This corresponds to aggregated own fund requirements and RWAs in ASA8 and ASA10.</u></p>
0574	<p><u>1.3.2.3 Residual risk add-on (RRAO)</u></p> <p><u>The ASA own funds requirements relevant desks (i.e. all desks for ASA firms). This is not applicable to SSA firms.</u></p> <p><u>This corresponds to aggregated own fund requirements and RWAs in ASA9.</u></p>
0580	<p><u>1.3.3 Risk exposure amount for Position, foreign exchange and commodities risks under internal model approach (IMA)</u></p> <p><u>The IMA own funds requirements for desks under IMA. This is applicable only to IMA firms.</u></p> <p><u>This corresponds to aggregated own fund requirements and RWAs in IMA1a-IMA1b.</u></p>
0581	<p><u>1.3.3.1 Expected Shortfall (ES)</u></p> <p><u>The IMA own funds requirements for desks under IMA. This is applicable only to IMA firms.</u></p> <p><u>This corresponds to aggregated own fund requirements and RWAs for Expected Shortfall (ES) in IMA1a.</u></p>

Bank of England

Prudential Regulation Authority

0582	<p>1.3.3.2 Stress Scenario (SS) <u>The IMA own funds requirements for desks under IMA. This is applicable only to IMA firms.</u></p> <p><u>This corresponds to aggregated own fund requirements and RWAs for Stress Scenario (SS) risk measure in IMA1b.</u></p>
0583	<p>1.3.3.3 Default risk charge (DRC) <u>The IMA own funds requirements for desks under IMA. This is applicable only to IMA firms.</u></p> <p><u>This corresponds to aggregated own fund requirements and RWAs for Default risk charge in IMA1b.</u></p>
0584	<p>1.3.3.4 Capital Surcharge</p> <p>The IMA own funds requirements for desks under IMA. This is applicable only to IMA firms.</p> <p>This corresponds to aggregated own fund requirements and RWAs for Capital surcharge in IMA1a.</p>
0585	<p>1.3.3.5 Risk-not-in-Model (RNIM)</p> <p>The IMA own funds requirements for desks under IMA. This is applicable only to IMA firms.</p> <p>This corresponds to aggregated own fund requirements and RWAs for Risk-not-in-Model (RNIM) in IMA1b.</p>
5860	<p>1.3.4 Risk exposure amount for Position, foreign exchange and commodities risks under advanced standardised approaches (ASA) - for all desks [This is only applicable for IMA firms]</p> <p>The ASA own funds requirements for all positions, calculated for purpose of output floor.</p>
5861	1.3.4.31 Sensitivity-based method (SBM)
5862	1.3.4.2 Default risk capital (DRC)
5863	1.3.4.3 Residual risk add-on (RRAO)
5870	<p>1.3.5 of which: risk exposure amount for Position, foreign exchange and commodities risks under advanced standardised approaches (ASA) - for IMA desks only [This is only applicable for IMA firms]</p> <p>The aggregated ASA own funds requirements for positions assigned to IMA desks.</p>
5872	<p>1.3.5.1 Sensitivity-based method (SBM)</p> <p>The total SBM ASA own funds requirements for positions assigned to IMA desks.</p>
5874	1.3. 5.2 Off which: General Interest Rate Risk

Bank of England

Prudential Regulation Authority

	The SBM ASA own funds requirements at general interest rate risk class level for positions assigned to IMA desks.
5876	1.3.5.3 Of which: Credit spread risk for non-securitisations (CSR) The SBM ASA own funds requirements at credit spread risk class level for non-securitisations (CSR) for positions assigned to IMA desks.
5878	1.3.5.4 Of which: Credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR) The SBM ASA own funds requirements at credit spread risk class level for securitisations included in the alternative correlation trading portfolio (ACTP CSR) risk class level for positions assigned to IMA desks.
5880	1.3.5.5 Of which: Credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR) The SBM ASA own funds requirements at credit spread risk class level for securitisations not included in the alternative correlation trading portfolio (non-ACTP CSR) risk class level for positions assigned to IMA desks.
5882	1.3.5.6 Of which: Equity risk The SBM ASA own funds requirements at equity risk class level for positions assigned to IMA desks.
5884	1.3.5.7 Of which: Commodity risk The SBM ASA own funds requirements at commodity risk class level for positions assigned to IMA desks.
5886	1.3.5.8 Of which: Foreign exchange risk The SBM ASA own funds requirements at foreign exchange risk class level for positions assigned to IMA desks.
5888	1.3.5.9 Default risk capital (DRC) The DRC ASA own funds requirements for positions assigned to IMA desks
5890	1.3.5.10 Of which: Non-securitisations The DRC ASA own funds requirements for non-securitisations for positions assigned to IMA desks
5892	1.3.5.11 Of which: Securitisation included in the alternative correlation trading portfolio (ACTP) The DRC ASA own funds requirements for securitisations included in the alternative correlation trading portfolio (ACTP CSR) for positions assigned to IMA desks
5894	1.3.5.12 Of which: Securitisation not included in the alternative correlation trading portfolio (non-ACTP)

Bank of England

Prudential Regulation Authority

	The DRC ASA own funds requirements for securitisations not included in the alternative correlation trading portfolio (ACTP CSR) for positions assigned to IMA desks
5896	<p>1.3.5.13 Residual risk add-on (RRAO)</p> <p>The RRAO ASA own funds requirements for positions assigned to IMA desks.</p>
5898	<p>1.3A TOTAL RISK EXPOSURE AMOUNT FOR CAPITAL CHARGE DUE TO SWITCHING POSITIONS BETWEEN TRADING AND NON-TRADING BOOK</p> <p>The capital charge due to the reassignment of positions between trading and non-trading book in accordance with Trading Book (CRR) Part Article 104a(5) of the PRA Rulebook.</p>
0590	<p><u>1.4 TOTAL RISK EXPOSURE AMOUNT OF OPERATION-AL RISK (Opr)</u></p> <p>Point (e) of Article 92(3) and point (b) of Article 92(4) CRR of the Required Level of Own Funds (CRR) part of the PRA Rulebook.</p> <p>For investment firms under Articles 95(2) and 96(2) and Article 98 CRR, this element shall be zero.</p>
0600	<p><u>1.4.1 OpR Basic Indicator approach (BIA)</u></p> <p>See OPR template</p>
0610	<p><u>1.4.2 OpR Standardised (TSA) / Alternative Standardised (ASA) approaches</u> See OPR template</p>
0620	<p><u>1.4.3 OpR Advanced measurement approaches (AMA)</u></p> <p>See OPR template</p>
0630	<p><u>1.5 ADDITIONAL RISK EXPOSURE AMOUNT DUE TO FIXED OVERHEADS</u></p>
0640	<p><u>1.6 TOTAL RISK EXPOSURE AMOUNT FOR CREDIT VALUATION ADJUSTMENT</u></p> <p>Point (d) of Article 92(3) CRR of the Required Level of Own Funds part See CVA template</p>
0641	<p><u>1.6.1 Advanced method Standardised Approach (SA)</u></p> <p><u>Own funds requirements for credit valuation adjustment risk in accordance with Article 383 CRR Chapter 5 of the Credit Valuation Adjustment Risk Part of the PRA Rulebook.</u></p> <p>See CVA template.</p>
0642	<p><u>1.6.2 Standardised method Basic Approach (BA)</u></p>

Bank of England

Prudential Regulation Authority

	<p><u>Own funds requirements for credit valuation adjustment risk in accordance with Article 384 CRR Chapter 4 of the Credit Valuation Adjustment Risk Part of the PRA Rulebook.</u></p> <p>See CVA template.</p>
0643	<p><u>1.6.3. Based on OEM Alternative Approach (AA)</u></p> <p><u>Own funds requirements for credit valuation adjustment risk in accordance with Article 385 CRR Chapter 6 of the Credit Valuation Adjustment Risk Part of the PRA Rulebook.</u></p> <p>See CVA template.</p>
0680	<p><u>1.7 TOTAL RISK EXPOSURE AMOUNT RELATED TO LARGE EXPOSURES IN THE TRADING BOOK</u> <u>Point (b)(ii) of Article 92(3) of the Required Level of Own Funds (CRR) Part and Articles 395 to 401 CRR.</u></p>
0690	<p><u>1.8 OTHER RISK EXPOSURE AMOUNTS</u> Articles 3, 458 and 459 CRR and risk exposure amounts which cannot be assigned to one of the items from 1.1 to 1.7. Institutions shall report the amounts needed to comply with the following: Stricter prudential requirements imposed by the Commission, in accordance with Articles 458 and 459 CRR. Additional risk exposure amounts due to Article 3 CRR. This item does not have a link to a details template.</p>
0710	<p><u>1.8.2 Of which: Additional stricter prudential requirements based on Article 458 CRR</u> Article 458 CRR.</p>
0720	<p><u>1.8.2* Of which: requirements for large exposures</u> Article 458 CRR.</p>
0730	<p><u>1.8.2** Of which: due to modified risk weights for targeting asset bubbles in the residential and commercial property</u> Article 458 CRR.</p>
0740	<p><u>1.8.2*** Of which: due to intra financial sector exposures</u> Article 458 CRR.</p>
0750	<p><u>1.8.3 Of which: Additional stricter prudential requirements based on Article 459 CRR</u> Article 459 CRR.</p>
0760	<p><u>1.8.4 Of which: Additional risk exposure amount due to Article 3 CRR</u> Article 3 CRR . The additional risk exposure amount has to be reported. It shall only include the additional amounts (e.g. if an exposure of 100 has a risk-weight of 20% and the institutions applies a risk weight of 50% based on Article 3 CRR, the amount to be reported is 30).</p>

Column	Legal references and instructions
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Bank of England

Prudential Regulation Authority

0010	<p><u>All approaches</u></p> <p>See instructions concerning specific positions regarding rows.</p>
0020	<p><u>Standardised approaches only (output floor)</u></p> <p>Captures risk exposure amounts calculated under standardised approaches per exposure class, where relevant. Rows containing totals by risk type should reflect entire current portfolios using standardised approaches only.</p> <p>Article 92 of the Required Level of Own Funds (CRR) Part of the PRA Rulebook and relevant articles per row.</p>
0030	<p><u>Standardised approaches, including multiplier (output floor)</u></p> <p>Captures the sum of risk exposure amounts calculated under standardised approaches eg a complete expression of own funds as if no modelling permissions were applied. This should be reported after applying the output floor multiplier, as follows:</p> <p>From 1 January 2025 – 50% From 1 January 2026 – 55% From 1 January 2027 – 60% From 1 January 2028 – 65% From 1 January 2029 – 70% From 1 January 2030 – 72.5%</p> <p>Article 92 of the Required Level of Own Funds (CRR) Part of the PRA Rulebook.</p>

CAP 02.01 – Output Floor

For inclusion in general remarks

The output floor template (CAP 02.01) provides the necessary information to compare Risk-Weighted Assets (RWA) using only standardised approaches against RWA calculated using permitted internal models. Reported numbers are calculated for comparison purposes and do not independently represent own fund requirements.

Scope (to be included in the rules):

CAP 02.01 is a requirement for IM firms in scope of the output floor, which is applied:

- on a consolidated basis only, at the UK consolidation level (ie the ultimate UK group level) of UK headquartered groups;
- on an individual basis to UK stand-alone firms; and
- on a sub-consolidated basis for ring fenced bank (RFB) sub-groups, or individual basis where the RFB is not part of a ring-fenced sub-group.

Bank of England

Prudential Regulation Authority

Instructions regarding specific positions

Column	Description
0010	<p><u>RWA for modelled approaches</u></p> <p>This column should reflect current portfolios where RWAs are calculated using modelled approaches the firm has permission to use <u>only</u> (see templates for modelled approaches).</p>
0020	<p><u>RWA for portfolios on standardised approaches</u></p> <p>This column should reflect current portfolios where RWAs are calculated using standardised approaches <u>only</u> (see SA templates).</p>
0030	<p><u>Total RWA</u></p> <p>This column should reflect a sum of 0010 and 0020, ie the complete current portfolio.</p>
0040	<p><u>RWA using full standardised approach for output floor</u></p> <p>This column should reflect current portfolios using standardised approaches only (see SA templates). The standardised approaches used should be consistent with Article 92 of the Required Level of Own Funds (CRR) Part of the PRA Rulebook and the reporting instructions supporting all standardised approach templates.</p> <p>The output floor multiplier should not be applied to this column.</p>

Row	Description
0010	<p><u>Credit risk (excluding counterparty credit risk)</u></p> <p>Approaches should be applied in line with the CR SA and CR IRB templates.</p>
0020	<p><u>Counterparty credit risk</u></p> <p>Approaches should be applied in line with CCR templates.</p>
0030	<p><u>Credit valuation adjustment</u></p> <p>Approaches should be applied in line with CVA templates.</p>
0040	<p><u>Securitisation exposures in the banking book</u></p> <p>Approaches should be applied in line with CVA templates.</p>
0050	<p><u>Market risk</u></p> <p>Approaches should be applied in line with MR ASA templates.</p>
0060	<p><u>Operational risk</u></p> <p>Approaches should be applied in line with OR templates.</p>
0070	<p><u>Residual RWA</u></p>

Bank of England

Prudential Regulation Authority

	SA RWAs not captured elsewhere should be aggregated in this row.
0080	<u>Total</u> Sum of rows 0010-0070.

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