

Bank of England PRA

Annex I: Templates for reporting on own funds and own funds requirements for non-SDDTs

March 2026



[Annex I: C 01.00 - Own Funds](#)

[Annex I: OF 02.00 - Output Floor reporting template](#)

[Annex I: OF 02.01 - Output Floor reporting template](#)

[Annex I: C 03.00 - Capital Ratios](#)

[Annex I: C 04.00 - Memorandum Items](#)

[Annex I: C 06.01 - Group Solvency: Information on Affiliates – Total](#)

[Annex I: C 06.02 - Group Solvency: Information on Affiliates](#)

[Annex I: OF 07.00 - Credit Risk SA reporting template](#)

[Annex I: OF 08.01 - Credit Risk IRB reporting template](#)

[Annex I: OF 08.02 - Credit Risk IRB reporting template](#)

[Annex I: OF 08.03 - Credit Risk IRB reporting template](#)

[Annex I: C 08.04 - Credit Risk and Free Deliveries: IRB Approach to Capital Requirements: RWEA Flow Statements](#)

[Annex I: OF 08.05 - Credit Risk IRB reporting template](#)

[Annex I: OF 08.05.01 - Credit Risk IRB reporting template](#)

[Annex I: OF 08.06 - Credit Risk IRB reporting template](#)

[Annex I: OF 08.07 - Credit Risk IRB reporting template](#)

[Annex I: OF 09.01 - Credit Risk SA reporting template](#)

[Annex I: OF 09.02 - Credit Risk IRB reporting template](#)

[Annex I: C 09.04 - Breakdown of Credit Exposures Relevant for the Calculation of the Countercyclical Buffer by Country and Institution-Specific Countercyclical Buffer Rate \(CCB\)](#)

[Annex I: C 11.00 - Settlement/Delivery Risk](#)

[Annex I: C 13.01 - Credit Risk: Securitisations](#)

[Annex I: C 14.00 - Detailed Information on Securitisations](#)

[Annex I: C 14.01 - Detailed Information on Securitisations by Approach](#)

[Annex I: C 34.01 - Counterparty Credit Risk: Size of the Derivative Business](#)

[Annex I: C 34.02 - Counterparty Credit Risk: CCR Exposures by Approach](#)

[Annex I: C 34.03 - Counterparty Credit Risk: CCR Exposures Treated with Standardised Approaches: SA-CCR or Simplified SA-CCR](#)

[Annex I: C 34.04 - Counterparty Credit Risk: CCR Exposures Treated with the Original Exposure Method \(OEM\)](#)

[Annex I: C 34.05 - Counterparty Credit Risk: CCR Exposures Treated with the Internal Model Method \(IMM\)](#)

[Annex I: C 34.06 - Counterparty Credit Risk: Top Twenty Counterparties](#)

[Annex I: OF 34.07 - Credit Risk IRB reporting template](#)

[Annex I: C 34.08 - Counterparty Credit Risk: Composition of Collateral for CCR Exposures](#)

[Annex I: C 34.09 - Counterparty Credit Risk: Credit Derivatives Exposures](#)

[Annex I: C 34.10 - Counterparty Credit Risk: Exposures to CCPs](#)

[Annex I: C 34.11 - Counterparty Credit Risk: RWEA Flow Statements of CCR Exposures Under the IMM](#)

[Annex I: OF 16.00 - Operational Risk reporting template](#)

[Annex I: OF 18.00 - Market Risk reporting template](#)

[Annex I: OF 19.00 - Market Risk reporting template](#)

[Annex I: OF 20.00 - Market Risk reporting template](#)

[Annex I: OF 21.00 - Market Risk reporting template](#)

[Annex I: OF 22.00 - Market Risk reporting template](#)

[Annex I: OF 23.00 - Market Risk reporting template](#)

[Annex I: C 24.00 – Market Risk IMA reporting template](#)

[Annex I: OF 24.01 - Market Risk IMA reporting template](#)

[Annex I: OF 24.02 - Market Risk IMA reporting template](#)

[Annex I: OF 24.03 - Market Risk IMA reporting template](#)

[Annex I: OF 90.00 - Market Risk authorisations reporting template](#)

[Annex I: OF 91.01 - Market Risk ASA reporting template](#)

[Annex I: OF 91.02 - Market Risk ASA reporting template](#)

[Annex I: OF 91.03 - Market Risk ASA reporting template](#)

[Annex I: OF 91.04 - Market Risk ASA reporting template](#)

[Annex I: OF 91.05 - Market Risk ASA reporting template](#)

[Annex I: OF 91.06 - Market Risk ASA reporting template](#)

[Annex I: OF 91.07 - Market Risk ASA reporting template](#)

[Annex I: OF 91.08 - Market Risk ASA reporting template](#)

[Annex I: OF 91.09 - Market Risk ASA reporting template](#)

[Annex I: OF 91.10 - Market Risk ASA reporting template](#)

[Annex I: OF 25.01 - CVA reporting template](#)

[Annex I: OF 25.02 - CVA reporting template](#)

[Annex I: OF 25.03 - CVA reporting template](#)

[Annex I: C 32.01 - Prudent Valuation: Fair-Valued Assets and Liabilities](#)

[Annex I: C 32.02 - Prudent Valuation: Core Approach](#)

[Annex I: C 32.03 - Prudent Valuation: Model Risk AVA](#)

[Annex I: C 32.04 - Prudent Valuation: Concentrated Positions AVA](#)

[Annex I: C 33.00 - General Governments Exposures by the Country of the Counterparty](#)