



**BANK OF ENGLAND
PRUDENTIAL REGULATION
AUTHORITY**

Name of the template	Capital+
PRA template version control	PRA 102
1 Basis of reporting (<i>select from list</i>)	
2 Firm reference number (<i>FRN</i>)	
3 LEI code	
4 Name of the firm	
5 Reporting period start date	
6 Reporting period end date	
7 Reporting currency for this report	

Notes from the firm, if any

(for example, notes explaining change in the latest actuals vs. previous report, any update to the business plan that affects the projections, etc.)

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C 01.00 - OWN FUNDS (CA1)			Current reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Year-end following Q8
Rows [r]	ID	Item										
010	1	OWN FUNDS										
015	1.1	TIER 1 CAPITAL										
020	1.1.1	COMMON EQUITY TIER 1 (CET1) CAPITAL										
030	1.1.1.1	Capital instruments eligible as CET1 Capital										
040	1.1.1.1.1	Paid up capital instruments										
045		Of which: Capital instruments subscribed by public authorities in emergency situations										
050	1.1.1.1.2*	Memorandum item: Capital instruments not eligible										
060	1.1.1.1.3	Share premium										
070	1.1.1.1.4	(-) Own CET1 instruments										
080	1.1.1.1.4.1	(-) Direct holdings of CET1 instruments										
090	1.1.1.1.4.2	(-) Indirect holdings of CET1 instruments										
091	1.1.1.1.4.3	(-) Synthetic holdings of CET1 instruments										
092	1.1.1.1.5	(-) Actual or contingent obligations to purchase own CET1 instruments										
130	1.1.1.2	Retained earnings										
140	1.1.1.2.1	Previous years retained earnings										
150	1.1.1.2.2	Profit or loss eligible										
160	1.1.1.2.2.1	Profit or loss attributable to owners of the parent										
170	1.1.1.2.2.2	(-) Part of interim or year-end profit not eligible										
180	1.1.1.3	Accumulated other comprehensive income										
200	1.1.1.4	Other reserves										
210	1.1.1.5	Funds for general banking risk										
220	1.1.1.6	Transitional adjustments due to grandfathered CET1 Capital instruments										
230	1.1.1.7	Minority interest given recognition in CET1 capital										
240	1.1.1.8	Transitional adjustments due to additional minority interests										
250	1.1.1.9	Adjustments to CET1 due to prudential filters										
260	1.1.1.9.1	(-) Increases in equity resulting from securitised assets										
270	1.1.1.9.2	Cash flow hedge reserve										
280	1.1.1.9.3	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities										
285	1.1.1.9.4	Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities										
290	1.1.1.9.5	(-) Value adjustments due to the requirements for prudent valuation										
300	1.1.1.10	(-) Goodwill										
310	1.1.1.10.1	(-) Goodwill accounted for as intangible asset										
320	1.1.1.10.2	(-) Goodwill included in the valuation of significant investments										
330	1.1.1.10.3	Deferred tax liabilities associated to goodwill										
340	1.1.1.11	(-) Other intangible assets										
350	1.1.1.11.1	(-) Other intangible assets before deduction of deferred tax liabilities										
360	1.1.1.11.2	Deferred tax liabilities associated to other intangible assets										
370	1.1.1.12	(-) Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities										
380	1.1.1.13	(-) Internal Ratings Based (IRB) shortfall of credit risk adjustments to expected losses										
390	1.1.1.14	(-) Defined benefit pension fund assets										
400	1.1.1.14.1	(-) Defined benefit pension fund assets										
410	1.1.1.14.2	Deferred tax liabilities associated to defined benefit pension fund assets										
420	1.1.1.14.3	Defined benefit pension fund assets which the institution has an unrestricted ability to use										
430	1.1.1.15	(-) Reciprocal cross holdings in CET1 Capital										
440	1.1.1.16	(-) Excess of deduction from Additional Tier 1 (AT1) items over AT1 Capital (see 1.2.10)										
450	1.1.1.17	(-) Qualifying holdings outside the financial sector which can alternatively be subject to a 1.250% risk weight										
460	1.1.1.18	(-) Securitisation positions which can alternatively be subject to a 1.250% risk weight										
470	1.1.1.19	(-) Free deliveries which can alternatively be subject to a 1.250% risk weight										
471	1.1.1.20	(-) Positions in a basket for which an institution cannot determine the risk weight under the IRB approach, and can alternatively be subject to a 1.250% risk weight										
472	1.1.1.21	(-) Equity exposures under an internal models approach which can alternatively be subject to a 1.250% risk weight										
480	1.1.1.22	(-) CET1 instruments of financial sector entities where the institution does not have a significant investment										
490	1.1.1.23	(-) Deductible deferred tax assets that rely on future profitability and arise from temporary differences										
500	1.1.1.24	(-) CET1 instruments of financial sector entities where the institution has a significant investment										
510	1.1.1.25	(-) Amount exceeding the 17.65% threshold										
520	1.1.1.26	Other transitional adjustments to CET1 Capital										
524	1.1.1.27	(-) Additional deductions of CET1 Capital due to Article 3 CRR										
529	1.1.1.28	CET1 capital elements or deductions - other										
530	1.2	ADDITIONAL TIER 1 (AT1) CAPITAL										
540	1.1.2.1	Capital instruments eligible as AT1 Capital										
550	1.1.2.1.1	Paid up capital instruments										
560	1.1.2.1.2*	Memorandum item: Capital instruments not eligible										
570	1.1.2.1.3	Share premium										
580	1.1.2.1.4	(-) Own AT1 instruments										
590	1.1.2.1.4.1	(-) Direct holdings of AT1 instruments										
620	1.1.2.1.4.2	(-) Indirect holdings of AT1 instruments										
621	1.1.2.1.4.3	(-) Synthetic holdings of AT1 instruments										
622	1.1.2.1.5	(-) Actual or contingent obligations to purchase own AT1 instruments										
660	1.1.2.2	Transitional adjustments due to grandfathered AT1 Capital instruments										
670	1.1.2.3	Instruments issued by subsidiaries that are given recognition in AT1 Capital										
680	1.1.2.4	Transitional adjustments due to additional recognition in AT1 Capital of instruments issued by subsidiaries										
690	1.1.2.5	(-) Reciprocal cross holdings in AT1 Capital										
700	1.1.2.6	(-) AT1 instruments of financial sector entities where the institution does not have a significant investment										
710	1.1.2.7	(-) AT1 instruments of financial sector entities where the institution has a significant investment										
720	1.1.2.8	(-) Excess of deduction from T2 items over T2 Capital										
730	1.1.2.9	Other transitional adjustments to AT1 Capital										
740	1.1.2.10	Excess of deduction from AT1 items over AT1 Capital (deducted in CET1)										
744	1.1.2.11	(-) Additional deductions of AT1 Capital due to Article 3 CRR										
748	1.1.2.12	AT1 capital elements or deductions - other										
750	1.2	TIER 2 (T2) CAPITAL										
760	1.2.1	Capital instruments and subordinated loans eligible as T2 Capital										
770	1.2.1.1	Paid up capital instruments and subordinated loans										
780	1.2.1.2*	Memorandum item: Capital instruments and subordinated loans not eligible										
790	1.2.1.3	Share premium										
800	1.2.1.4	(-) Own T2 instruments										
810	1.2.1.4.1	(-) Direct holdings of T2 instruments										
840	1.2.1.4.2	(-) Indirect holdings of T2 instruments										
841	1.2.1.4.3	(-) Synthetic holdings of T2 instruments										
842	1.2.1.5	(-) Actual or contingent obligations to purchase own T2 instruments										
880	1.2.2	Transitional adjustments due to grandfathered T2 Capital instruments and subordinated loans										
890	1.2.3	Instruments issued by subsidiaries that are given recognition in T2 Capital										
900	1.2.4	Transitional adjustments due to additional recognition in T2 Capital of instruments issued by subsidiaries										
910	1.2.5	IRB Excess of provisions over expected losses eligible										
920	1.2.6	SA General credit risk adjustments										
930	1.2.7	(-) Reciprocal cross holdings in T2 Capital										
940	1.2.8	(-) T2 instruments of financial sector entities where the institution does not have a significant investment										
950	1.2.9	(-) T2 instruments of financial sector entities where the institution has a significant investment										
960	1.2.10	Other transitional adjustments to T2 Capital										
970	1.2.11	Excess of deduction from T2 items over T2 Capital (deducted in AT1)										
974	1.2.12	(-) Additional deductions of T2 Capital due to Article 3 CRR										
978	1.2.13	T2 capital elements or deductions - other										

C 02.00 - OWN FUNDS REQUIREMENTS (CA2)			Current reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Year-end following Q8
Rows [r]	Item	Label										
010	1	TOTAL RISK EXPOSURE AMOUNT										
020	1*	<i>Of which: Investment firms under Article 95 paragraph 2 and Article 98 of CRR</i>										
030	1**	<i>Of which: Investment firms under Article 96 paragraph 2 and Article 97 of CRR</i>										
040	1.1	RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT, COUNTERPARTY CREDIT AND DILUTION RISKS AND FREE DELIVERIES										
050	1.1.1	Standardised approach (SA)										
060	1.1.1.1	SA exposure classes excluding securitisation positions										
070	1.1.1.1.01	Central governments or central banks										
080	1.1.1.1.02	Regional governments or local authorities										
090	1.1.1.1.03	Public sector entities										

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Additional information for calculation of reporting thresholds										
850	31	Non-domestic original exposures								
860	32	Total original exposures								
Basel I floor										
870		Adjustments to total own funds								
880		Own funds fully adjusted for Basel I floor								
890		Own funds requirements for Basel I floor								
900		Own funds requirements for Basel I floor - SA alternative								
910		Deficit of total capital as regards the minimum own funds requirements of the Basel I floor								

C 05.01 - TRANSITIONAL PROVISIONS (CA5.1)												
Row/Col	ID	Item	Current reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Year-end following Q8

r010c040	1	Total transitional adjustments included in RWAs										
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PRA SUPPLEMENTARY DATA SECTION												
Row/Col	ID	Item	Current reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Year-end following Q8

Rows [r]	ID	Item	Current reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Year-end following Q8
Additional information in relation to capital resources, adjustments to capital resources and capital requirements												
010		Dividends deducted in this period										
020		Connected funding of a capital nature										
030		Of which: Connected funding of CET1 nature										
040		Of which: Connected funding of Tier 2 nature										
050		Of which: Connected funding that is treated as a significant investment										
060		Risk weighted exposure amount for counterparty credit risk										
070		Of which: Relating to trading book										
Additional information on investments in the capital of financial sector entities												
080		Amount exceeding the 17.65% threshold: proportion attributable to significant investments (+)										
090		Total significant investments in the CET1 capital of financial sector entities										
100		Of which: within the scope of consolidated supervision										
110		Risk weighted exposure amount of significant investments in CET1 which are not deducted from the institution's CET1										
120		Total significant investments in the AT1 capital of financial sector entities										
130		Of which: within the scope of consolidated supervision										
140		Total significant investments in the Tier 2 capital of financial sector entities										
150		Of which: within the scope of consolidated supervision										
160		Non-significant investments in the CET1 capital of financial sector entities within the scope of consolidated supervision										
170		Non-significant investments in the AT1 capital of financial sector entities within the scope of consolidated supervision										
180		Non-significant investments in the Tier 2 capital of financial sector entities within the scope of consolidated supervision										
190		<i>Memo: CET1 capital after applying full deduction treatment to financial sector investments</i>										
200		<i>Memo: Total risk weighted exposure amount after applying full deduction treatment to financial sector investments</i>										
Additional information on capital issued out of subsidiaries that are institutions to third parties												
210		Total CET1 capital in the group's subsidiaries that are institutions that is held by third party investors										
220		Total Tier 1 capital in the group's subsidiaries that are institutions that is held by third party investors										
230		Total capital (all tiers) in the group's subsidiaries that are institutions that is held by third party investors										
Additional information on risk exposures which can either be deducted or subject to a 1250% risk weight (only report if risk-weighted)												
240		Risk weighted exposure amount due to qualifying holdings outside the financial sector										
250		Risk weighted exposure amount due to securitisation positions										
Additional information on P&L, balance sheet and leverage data												
260		Profit (+) or loss (-) for the period										
270		Total balance sheet assets										
281		Total Leverage Ratio exposure - using a fully phased-in definition of Tier 1 capital										

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