BANK OF ENGLAND
PRUDENTIAL REGULATION AUTHORITY

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| | | | |
|---|---|---|---|
| **Firm name:** | [Firm] | **FRN:** | |
| **Risk Type:** | Capital and Other | **Reporting date:** | 31 December 2014 |
| **PRA analysis period:** | ST-2015 | **Reporting currency:** | |

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|---|---|---|---|
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| **PRA secondary contact** | | | |

**For Future Use**

| | | | |
|---|---|---|---|
| **Submission ID:** | 1 | **Previous ID:** | |
| **Submission content type:** | Projections | **Version :** | 1.5 |
| **Submission period type:** | As Requested | | |

Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Portfolio | | | | | | | | | | | | Validation Ref | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Risk Type | Commercial Entity | Business Unit | Sub Business Unit (if applicable) | Country of Exposure | Reporting Currency | Asset Class | Product Type | Security (only relevant for Retail Excl Mortgage credit risk) | Scenario | Projection Period - Year | Context (if applicable) | Rule ID | Comment |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Capital Results Summary | Scenario | Projection Period - Year | Balance |
|---|---|---|---|
| Common Equity Tier 1 Capital | | | |
| Tier 1 Capital | | | |
| Total Capital | | | |
| Common Equity Tier 1 Capital (CRDIV End-Point) | | | |
| Tier 1 Capital (CRD IV End-Point) | | | |
| Total Capital (CRD IV End-Point) | | | |
| Total Pillar 1 RWAs | | | |
| ICG% | | | |
| Pension Risk Add-on (Pillar 2a) and other static add-ons | | | |
| Pillar 1 + 2a | | | |
| Combined buffer requirement | | | |
| Capital conservation buffer | | | |
| Conservation buffer due to macro-prudential or systemic risk | | | |
| Institution specific countercyclical capital buffer | | | |
| Systemic risk buffer | | | |
| Systemically important institution buffer | | | |
| Global Systemically Important Institution buffer | | | |
| Other Systemically Important Institution buffer | | | |
| CET1 Capital ratio | | | |
| T1 Capital ratio | | | |
| Total capital ratio | | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Capital Resources Level 1 | Capital Resources Level 2 | Capital Resources Level 3 | Scenario | Projection Period - Year | Balance |
|---|---|---|---|---|---|
| Capital | | | | | |
| Tier 1 Funds | | | | | |
| Tier 1 Capital | | | | | |
| Common Equity Tier 1 Capital | | | | | |
| Capital instruments eligible as CET1 Capital | | | | | |
| Capital instruments eligible as CET1 Capital | Paid up capital instruments | | | | |
| Capital instruments eligible as CET1 Capital | Mutual society Core Capital instruments not eligible | | | | |
| Capital instruments eligible as CET1 Capital | Share premium | | | | |
| Capital instruments eligible as CET1 Capital | (-) Own CET1 instruments | | | | |
| Capital instruments eligible as CET1 Capital | (-) Own CET1 instruments | (-) Direct holdings of CET1 instruments | | | |
| Capital instruments eligible as CET1 Capital | (-) Own CET1 instruments | (-) Indirect holdings of CET1 instruments | | | |
| Capital instruments eligible as CET1 Capital | (-) Own CET1 instruments | (-) Synthetic holdings of CET1 instruments | | | |
| Capital instruments eligible as CET1 Capital | (-) Own CET1 instruments | | | | |
| Retained earnings | | | | | |
| Retained earnings | Previous year's retained earnings | | | | |
| Retained earnings | Profit or loss eligible | | | | |
| Retained earnings | Profit or loss eligible | Profit or loss attributable to owners of the parent | | | |
| Retained earnings | Profit or loss eligible | (-) Part of interim or year end profit not eligible | | | |
| Accumulated other comprehensive income | | | | | |
| Other reserves | | | | | |
| Funds for general banking risk | | | | | |
| Transitional adjustments due to grandfathered CET1 Capital instruments | | | | | |
| Minority interests given recognition in CET1 Capital | | | | | |
| Transitional adjustments due to additional minority interests | | | | | |
| Adjustments to CET1 due to prudential filters | | | | | |
| Adjustments to CET1 due to prudential filters | (-) Increase in equity resulting from securitised assets | | | | |
| Adjustments to CET1 due to prudential filters | (-) Cash flow hedge reserve | | | | |
| Adjustments to CET1 due to prudential filters | Cumulative gains and losses due to changes in own credit risk on fair valued liabilities | | | | |
| Adjustments to CET1 due to prudential filters | (-) Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities | | | | |
| Adjustments to CET1 due to prudential filters | (-) Value adjustments due to the requirements for prudent valuation | | | | |
| (-) Goodwill | | | | | |
| (-) Goodwill | (-) Goodwill accounted for as intangible asset | | | | |
| (-) Goodwill | (-) Goodwill included in the valuation of significant investments | | | | |
| (-) Goodwill | Deferred tax liabilities associated to goodwill | | | | |
| (-) Other intangible assets | | | | | |
| (-) Other intangible assets | (-) Other intangible assets gross amount | | | | |
| (-) Other intangible assets | Deferred tax liabilities associated to other intangible assets | | | | |
| (-) Deferred tax assets that rely on future profitability and do not arise from temporary differences | | | | | |
| (-) IRB shortfall of credit risk adjustments to expected losses | | | | | |
| (-) Defined benefit pension fund assets | | | | | |
| (-) Defined benefit pension fund assets | (-) Defined benefit pension fund assets gross amount | | | | |
| (-) Defined benefit pension fund assets | Deferred tax liabilities associated to defined benefit pension fund assets | | | | |
| (-) Investments in own shares (CET1 Capital) | (-) Direct holdings of own CET1 instruments | | | | |
| (-) Reciprocal cross holdings in CET1 Capital | | | | | |
| (-) Cash flow hedge reserve relating to items not fair value Capital | | | | | |
| (-) Qualifying holdings outside the financial sector which can alternatively be subject to a 1250% risk weight | | | | | |
| (-) Securitisation positions which can alternatively be subject to a 1250% risk weight | | | | | |
| (-) Free deliveries which can alternatively be subject to a 1250% risk weight | | | | | |
| (-) Positions in a basket for which an evaluation cannot determine the risk weight under the IRB approach, and can alternatively be subject to a 1250% risk weight | | | | | |
| (-) Equity exposures under an internal models approach which can alternatively be subject to a 1250% risk weight | | | | | |
| (-) CET1 instruments of financial sector entities where the institution does not have a significant investment | | | | | |
| (-) Deductible deferred tax assets that rely on future profitability and arise from temporary differences | | | | | |
| (-) CET1 instruments of financial sector entities where the institution has a significant investment | | | | | |
| (-) Amount exceeding the 15% threshold | | | | | |
| Other transitional adjustments to CET1 Capital | | | | | |
| Excess of deduction from T2 items over T2 Capital | | | | | |
| CET1 Capital elements or deductions - other | | | | | |
| Tier 2 Capital | | | | | |
| Capital instruments eligible as AT1 Capital | | | | | |
| Capital instruments eligible as AT1 Capital | Paid up capital instruments | | | | |
| Capital instruments eligible as AT1 Capital | Mutual society Tier 1 capital instruments not eligible | | | | |
| Capital instruments eligible as AT1 Capital | Share premium | | | | |
| Capital instruments eligible as AT1 Capital | (-) Own AT1 instruments | | | | |
| Capital instruments eligible as AT1 Capital | (-) Own AT1 instruments | (-) Direct holdings of AT1 instruments | | | |
| Capital instruments eligible as AT1 Capital | (-) Own AT1 instruments | (-) Indirect holdings of AT1 instruments | | | |
| Capital instruments eligible as AT1 Capital | (-) Own AT1 instruments | (-) Synthetic holdings of AT1 instruments | | | |
| Capital instruments eligible as AT1 Capital | (-) Own AT1 instruments | | | | |
| Capital instruments eligible as AT1 Capital | (-) Actual or contingent obligations to purchase own AT1 instruments | | | | |
| Transitional adjustments due to grandfathered AT1 Capital instruments | | | | | |
| Instruments issued by subsidiaries that are given recognition in AT1 Capital | | | | | |
| Transitional adjustments due to additional recognition in AT1 Capital of instruments issued by subsidiaries | | | | | |
| (-) Holdings of own AT1 instruments | | | | | |
| (-) Reciprocal cross holdings in AT1 capital | | | | | |
| (-) AT1 instruments of financial sector entities where the institution does not have a significant investment | | | | | |
| (-) AT1 instruments of financial sector entities where the institution has a significant investment | | | | | |
| (-) Excess of deduction from T2 items over T2 Capital | | | | | |
| Other transitional adjustments to AT1 Capital | | | | | |
| Excess of deduction from T2 items over T2 Capital (deducted in AT1) | | | | | |
| Excess of deduction from AT1 items over AT1 capital (deducted in CET1) | | | | | |
| AT1 capital elements or deductions - other | | | | | |
| Tier 2 (T2) capital before deductions | | | | | |
| Capital instruments and subordinated loans eligible as T2 capital | | | | | |
| Capital instruments and subordinated loans eligible as T2 capital | Paid up capital instruments and subordinated loans | | | | |
| Capital instruments and subordinated loans eligible as T2 capital | Mutual society Tier 2 capital instruments and subordinated loans not eligible | | | | |
| Capital instruments and subordinated loans eligible as T2 capital | Share premium | | | | |
| Capital instruments and subordinated loans eligible as T2 capital | (-) Own T2 instruments | | | | |
| Capital instruments and subordinated loans eligible as T2 capital | (-) Own T2 instruments | (-) Direct holdings of T2 instruments | | | |
| Capital instruments and subordinated loans eligible as T2 capital | (-) Own T2 instruments | (-) Indirect holdings of T2 instruments | | | |
| Capital instruments and subordinated loans eligible as T2 capital | (-) Own T2 instruments | (-) Synthetic holdings of T2 instruments | | | |
| Capital instruments and subordinated loans eligible as T2 capital | (-) Actual or contingent obligations to purchase own T2 instruments | | | | |
| Transitional adjustments due to grandfathered T2 Capital instruments and subordinated loans | | | | | |
| Instruments issued by subsidiaries that are given recognition in T2 capital | | | | | |
| Transitional adjustments due to additional recognition in T2 Capital of instruments issued by subsidiaries | | | | | |
| IRB Excess of provisions over expected losses eligible | | | | | |
| Sin General credit risk adjustments | | | | | |
| General credit risk adjustments in T2 Capital | | | | | |
| (-) T2 instruments of financial sector entities where the institution does not have a significant investment | | | | | |
| (-) T2 instruments of financial sector entities where the institution has a significant investment | | | | | |
| Other transitional adjustments to T2 capital | | | | | |
| Excess of deduction from T2 items over T2 Capital (deducted in AT1) | | | | | |
| Excess of deduction from T2 items over T2 Capital (deducted in CET1) | | | | | |
| T2 capital elements or deductions - other | | | | | |
| Deductions from Capital | | | | | |
| Deferred tax assets that do not rely on future profitability | | | | | |
| Deferred tax assets that do not rely on future profitability and do not arise from temporary differences | | | | | |
| Deferred tax assets that rely on future profitability and arise from temporary differences | | | | | |
| Total deferred tax liabilities | | | | | |
| Total deferred tax liabilities not netted for deductible from deferred tax assets that rely on future profitability | | | | | |
| Total deferred tax liabilities associated to intangible assets that rely on future profitability | | | | | |
| Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability | | | | | |
| Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and arise from temporary differences | | | | | |
| Deductible deferred tax liabilities associated to other intangible assets - deferred tax liabilities and other such liabilities netted for expected losses for non-defaulted assets | Total credit risk adjustments, additional value adjustments and other own funds reductions eligible for inclusion in the calculation of the expected loss amount | | | | |
| IRB deficiency (-) or shortfall (-) of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses for non-defaulted assets | Total credit risk adjustments, additional value adjustments and other own funds reductions eligible for inclusion in the calculation of the expected loss amount | General credit risk adjustments | | | |
| IRB deficiency (-) or shortfall (-) of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses for non-defaulted exposures | Total credit risk adjustments, additional value adjustments and other own funds reductions eligible for inclusion in the calculation of the expected loss amount | Specific credit risk adjustments | | | |
| IRB deficiency (-) or shortfall (-) of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses for non-defaulted exposures | Total credit risk adjustments, additional value adjustments and other own funds reductions eligible for inclusion in the calculation of the expected loss amount | | | | |
| IRB deficiency (-) or shortfall (-) of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses for non-defaulted exposures | Total credit risk adjustments, additional value adjustments and other own funds reductions | Total expected losses eligible | | | |
| IRB deficiency (-) or shortfall (-) of specific credit risk adjustments to expected losses for defaulted exposures | Specific credit risk adjustments and positions treated similarly | | | | |
| IRB deficiency (-) or shortfall (-) of specific credit risk adjustments to expected losses for defaulted exposures | Total expected losses eligible | | | | |
| Risk weighted exposure amounts for calculating the cap to the excess of provisions over expected losses | | | | | |
| Total gross provisions eligible for inclusion in T2 capital | | | | | |
| Risk weighted exposure amounts for calculating the cap to the provision eligible for inclusion | | | | | |
| Total RWA | | | | | |
| Threshold non deductible of holdings in financial sector entities where an institution has a significant investment | | | | | |
| 10% CET1 threshold | | | | | |
| 15% CET1 threshold | | | | | |
| Eligibles capital for the purposes of capping holdings outside the financial sector and liquidity provisions | | | | | |
| Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment | Gross holdings of CET1 capital of financial sector entities where the institution does not have a significant investment | Gross direct holdings of CET1 capital of financial sector entities where the institution does not have a significant investment | | | |
| Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the direct gross holdings included above | | | | |
| Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions | Indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment | Gross indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment | | | |
| Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above | | | | |
| Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions | Synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment | Gross synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment | | | |
| Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above | | | | |
| Holdings of CET1 capital of financial sector entities where the institution has a significant investment | Gross holdings of CET1 capital of financial sector entities where the institution has a significant investment | Gross direct holdings of CET1 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the direct gross holdings included above | | | | |
| Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions | Indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment | Gross indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above | | | | |
| Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions | Synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment | Gross synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above | | | | |
| Holdings of CET2 capital of financial sector entities where the institution does not have a significant investment | Gross holdings of CET2 capital of financial sector entities where the institution does not have a significant investment | Gross direct holdings of CET2 capital of financial sector entities where the institution does not have a significant investment | | | |
| Holdings of CET2 capital of financial sector entities where the institution does not have a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the direct gross holdings included above | | | | |
| Holdings of CET2 capital of financial sector entities where the institution does not have a significant investment, net of short positions | Indirect holdings of CET2 capital of financial sector entities where the institution does not have a significant investment | Gross indirect holdings of CET2 capital of financial sector entities where the institution does not have a significant investment | | | |
| Holdings of CET2 capital of financial sector entities where the institution does not have a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above | | | | |
| Holdings of CET2 capital of financial sector entities where the institution does not have a significant investment, net of short positions | Synthetic holdings of CET2 capital of financial sector entities where the institution does not have a significant investment | Gross synthetic holdings of CET2 capital of financial sector entities where the institution does not have a significant investment | | | |
| Holdings of CET2 capital of financial sector entities where the institution does not have a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above | | | | |
| Holdings of CET2 capital of financial sector entities where the institution has a significant investment | Gross holdings of CET2 capital of financial sector entities where the institution has a significant investment | Gross direct holdings of CET2 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of CET2 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the direct gross holdings included above | | | | |
| Holdings of CET2 capital of financial sector entities where the institution has a significant investment, net of short positions | Indirect holdings of CET2 capital of financial sector entities where the institution has a significant investment | Gross indirect holdings of CET2 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of CET2 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above | | | | |
| Holdings of CET2 capital of financial sector entities where the institution has a significant investment, net of short positions | Synthetic holdings of CET2 capital of financial sector entities where the institution has a significant investment | Gross synthetic holdings of CET2 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of CET2 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above | | | | |
| Holdings of AT1 capital of financial sector entities where the institution has a significant investment | Gross holdings of AT1 capital of financial sector entities where the institution has a significant investment | Gross direct holdings of AT1 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the direct gross holdings included above | | | | |
| Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions | Indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment | Gross indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above | | | | |
| Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions | Synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment | Gross synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above | | | | |
| Holdings of T2 capital of financial sector entities where the institution does not have a significant investment | Gross holdings of T2 capital of financial sector entities where the institution does not have a significant investment | Gross direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment | | | |
| Holdings of T2 capital of financial sector entities where the institution does not have a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the direct gross holdings included above | | | | |
| Holdings of T2 capital of financial sector entities where the institution does not have a significant investment, net of short positions | Indirect holdings of T2 capital of financial sector entities where the institution does not have a significant investment | Gross indirect holdings of T2 capital of financial sector entities where the institution does not have a significant investment | | | |
| Holdings of T2 capital of financial sector entities where the institution does not have a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above | | | | |
| Holdings of T2 capital of financial sector entities where the institution does not have a significant investment, net of short positions | Synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment | Gross synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment | | | |
| Holdings of T2 capital of financial sector entities where the institution does not have a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above | | | | |
| Holdings of T2 capital of financial sector entities where the institution has a significant investment | Gross holdings of T2 capital of financial sector entities where the institution has a significant investment | Gross direct holdings of T2 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of T2 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the direct gross holdings included above | | | | |
| Holdings of T2 capital of financial sector entities where the institution has a significant investment, net of short positions | Indirect holdings of T2 capital of financial sector entities where the institution has a significant investment | Gross indirect holdings of T2 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of T2 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above | | | | |
| Holdings of T2 capital of financial sector entities where the institution has a significant investment, net of short positions | Synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment | Gross synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment | | | |
| Holdings of T2 capital of financial sector entities where the institution has a significant investment, net of short positions | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above | | | | |
| Risk weighted exposures of CET1 holdings in financial sector entities which are not in the institution's scope of prudential consolidation | | | | | |
| Risk weighted exposures of AT1 holdings in financial sector entities which are not in the institution's scope of prudential consolidation | | | | | |
| Risk weighted exposures of T2 holdings in financial sector entities which are not in the institution's scope of prudential consolidation | | | | | |
| Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment temporary waiver | | | | | |
| Holdings of AT1 capital instruments of financial sector entities where the institution does not have a significant investment temporary waiver | | | | | |
| Holdings of T2 capital instruments of financial sector entities where the institution does not have a significant investment temporary waiver | | | | | |
| Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment temporary waiver | | | | | |
| Holdings of AT1 capital instruments of financial sector entities where the institution has a significant investment temporary waiver | | | | | |
| Holdings of T2 capital instruments of financial sector entities where the institution has a significant investment temporary waiver | | | | | |
| Other funds requirements related to Prior 4 adjustments | | | | | |
| Other funds | | | | | |
| Other funds deducted from Own funds | | | | | |
| Non-domestic original exposures | | | | | |
| Total exposures | | | | | |
| Adjustments to total exposures | | | | | |
| Adjustments to total exposures - Tier1 | | | | | |
| Other funds requirements for Sector Tier1 | | | | | |
| Other funds requirements for Sector Tier1 - Gr.alternative | | | | | |
| Total transitional adjustments included in Affinity | | | | | |
| Transitional adjustments to CET1 due to unrealised gains | | | | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Leverage Item | Scenario | Projection Period - Year | Balance |
|---|---|---|---|
| SFTs: Exposure according to CRR 429 (5) and 429 (8) | | | |
| SFTs: Add-on for counterparty credit risk | | | |
| Derogation for SFTs: Add-on according to CRR 429b (4) and 222 | | | |
| Counterparty credit risk of SFT agent transactions according to CRR 429b (6) | | | |
| (-) Exempted CCP leg of client-cleared SFT exposures | | | |
| Derivatives: Current replacement cost | | | |
| (-) Eligible cash variation margin received offset against derivatives market value | | | |
| (-) Exempted CCP leg of client-cleared trade exposures (replacement costs) | | | |
| Derivatives: Add-on Mark-to-Market Method | | | |
| (-) Exempted CCP leg of client-cleared trade exposures (potential future exposure) | | | |
| Derogation for derivatives: Original Exposure Method | | | |
| (-) Exempted CCP leg of client-cleared trade exposures (Original Exposure Method) | | | |
| Capped notional amount of written credit derivatives | | | |
| (-) Eligible purchased credit derivatives offset against written credit derivatives | | | |
| Off-balance sheet items with a 10% CCF according to CRR 429 (10) | | | |
| Off-balance sheet items with a 20% CCF according to CRR 429 (10) | | | |
| Off-balance sheet items with a 50% CCF according to CRR 429 (10) | | | |
| Off-balance sheet items with a 100% CCF according to CRR 429 (10) | | | |
| Other assets | | | |
| Grossed-up assets for derivatives collateral provided | | | |
| (-) Receivables for cash variation margin provided in derivatives transactions | | | |
| (-) Exempted CCP leg of client-cleared trade exposures (initial margin) | | | |
| Adjustments for SFT sales accounting transactions | | | |
| (-) Fiduciary assets | | | |
| (-) Exemption of intragroup exposures (solo basis) | | | |
| (-) Exposures exempted according to CRR 429 (14) | | | |
| Tier 1 capital - fully phased-in definition | | | |
| (-) Asset amount deducted - Tier 1 - fully phased-in definition | | | |
| (-) Amount of fully phased-in AT1 capital ineligible due to the 7% trigger threshold | | | |
| (-) Amount of otherwise-eligible AT1 capital ineligible due to the 25% cap on minimum AT1 capital | | | |
| Tier 1 capital - fully phased-in definition excluding ineligible AT1 capital | | | |
| Leverage Ratio - using a fully phased-in definition of Tier 1 excluding ineligible AT1 capital | | | |

Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Risk Type | Commercial Entity | Business Unit | Sub Business Unit (if applicable) | Geography Of Exposure | Reporting Currency | Asset Class | Product Type (only relevant for Retail credit risk) | Security (only relevant for Retail Excl Mortgage credit risk) | Basel Approach | Default Status | Scenario | Projection Period - Year | Impairment Charge (Profit & Loss) | Loss at Write-Off | RWA | Drawn Balance | Exposure for RWA | EAD-Weighted PD (if applicable) | EAD-Weighted LGD (if applicable) | Expected Loss (Regulatory EL) | Provisions Balance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Retail Mortgage Credit Risk | | | | | | | | | | | | | | | | | | | | | |
| Retail Excl Mortgage Credit Risk | | | | | | | | | | | | | | | | | | | | | |
| Corporate, Sovereign and Financial Institution Credit Risk | | | | | | | | | | | | | | | | | | | | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Impairments and Other Losses Level 1 | Impairments and Other Losses Level 2 | Scenario | Projection Period - Year | Impairment Charge / Losses |
|---|---|---|---|---|
| Retail Mortgage Credit Risk | | | | |
| Retail Excl Mortgage Credit Risk | | | | |
| Corporate, Sovereign and Financial Institution Credit Risk | | | | |
| Structured Finance Risk | Securitised Positions Impairment Charge | | | |
| Structured Finance Risk | Covered Bonds Impairment Charge | | | |
| Structured Finance Risk | Securitised Positions Market Value Change | | | |
| Structured Finance Risk | Covered Bonds Market Value Change | | | |
| Counterparty Credit Risk | Counterparty Default | | | |
| Counterparty Credit Risk | Counterparty CVA | | | |
| Other | | | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Capital Requirements Level 1 | Capital Requirements Level 2 | Scenario | Projection Period - Year | RWA |
|---|---|---|---|---|
| Retail Mortgage Credit Risk | | | | |
| Retail Excl Mortgage Credit Risk | | | | |
| Corporate, Sovereign and Financial Institution Credit Risk | | | | |
| Structured Finance Risk | Securitised Positions | | | |
| Structured Finance Risk | Covered Bonds | | | |
| Counterparty Credit Risk | Counterparty Default | | | |
| Counterparty Credit Risk | Counterparty CVA | | | |
| Market Risk | | | | |
| Operational Risk | | | | |
| Other | DTA below the 10% threshold to be risk weighted | | | |
| Other | Significant Investments below the 10% threshold | | | |
| Other | (-) Amount exceeding the 17.65% threshold | | | |
| Other | Non-Significant Investments below the 10% threshold | | | |
| Other | Other | | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| P&L and OCI Reconciliation Level 1 | P&L and OCI Reconciliation Level 2 | Scenario | Projection Period - Year | Balance |
|---|---|---|---|---|
| Accumulated other comprehensive income at previous year end | | | | |
| Other reserves at previous year end | | | | |
| Actuarial gains or (-) losses on defined benefit pension plans | | | | |
| Available-for-sale financial assets | Securitised Positions | | | |
| Available-for-sale financial assets | Covered Bonds | | | |
| Available-for-sale financial assets | Other Debt and Equities Securities | | | |
| Available-for-sale financial assets | Other Assets | | | |
| Cash flow hedges [effective portion] | | | | |
| Foreign currency translation | | | | |
| Reclassified to profit or loss | | | | |
| Other OCI | | | | |
| Income Tax on OCI | | | | |
| Retained earnings not in P&L | Dividends and other distributions | | | |
| Retained earnings not in P&L | Reclassified to profit or loss | | | |
| Retained earnings not in P&L | Other retained earnings not in P&L | | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| EL-P Reconciliation Level 1 | EL-P Reconciliation Level 2 | Scenario | Projection Period - Year | Balance |
|---|---|---|---|---|
| Retail Mortgage Credit Risk | Non-defaulted EL | | | |
| Retail Mortgage Credit Risk | Non-defaulted P | | | |
| Retail Mortgage Credit Risk | Defaulted EL | | | |
| Retail Mortgage Credit Risk | Defaulted P | | | |
| Retail Excl Mortgage Credit Risk | Non-defaulted EL | | | |
| Retail Excl Mortgage Credit Risk | Non-defaulted P | | | |
| Retail Excl Mortgage Credit Risk | Defaulted EL | | | |
| Retail Excl Mortgage Credit Risk | Defaulted P | | | |
| Corporate, Sovereign and Financial Institution Credit Risk | Non-defaulted EL | | | |
| Corporate, Sovereign and Financial Institution Credit Risk | Non-defaulted P | | | |
| Corporate, Sovereign and Financial Institution Credit Risk | Defaulted EL | | | |
| Corporate, Sovereign and Financial Institution Credit Risk | Defaulted P | | | |
| Other | Non-defaulted EL | | | |
| Other | Non-defaulted P | | | |
| Other | Defaulted EL | | | |
| Other | Defaulted P | | | |

## Capital and Other Projections Data Request for [Firm] as of 31/12/2014

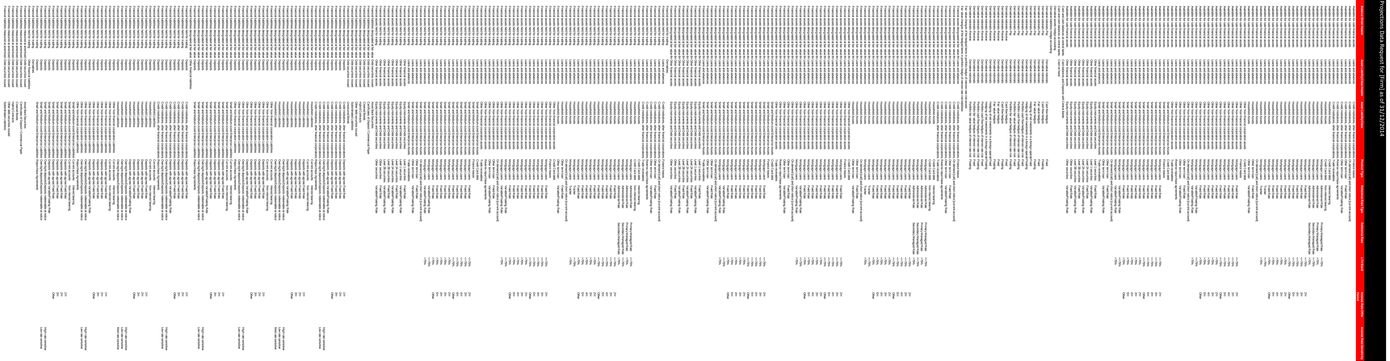
| Issuer | Instrument | Pre-2014 Capital Tier | Post 2014 Capital Tier | Issuance Date (YYYYMMDD) | Maturity Date (YYYYMMDD) | Call Date (YYYYMMDD) - If applicable | Step-up features - if applicable | Issued Currency | Nominal Amount (Issued Currency) | Nominal Amount (Reporting Currency) | Nominal Amount as of Jan 1, 2015 (Reporting Currency) | Forecasted Year (Y/E) | Regulatory Value (Reporting Currency) | Market Value (Reporting Currency) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | Additional Tier 1 | | | | | | | | | | | | |
| | | Lower Tier 2 | | | | | | | | | | | | |
| | | Upper Tier 2 | | | | | | | | | | | | |

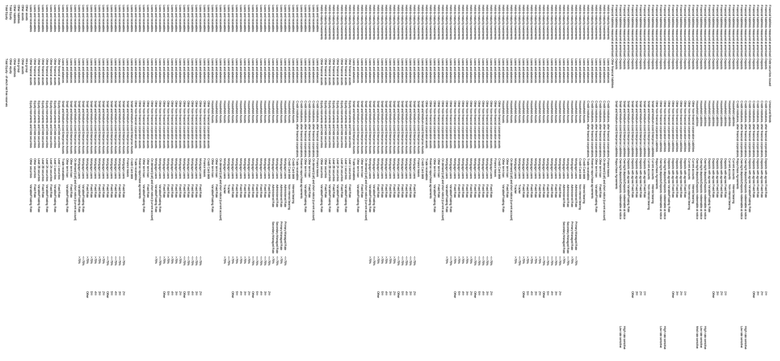
Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Commercial Entity | Business Unit | Sub Business Unit (if applicable) | Country of Exposure | Reporting Currency | Asset Class | Product Type | Scenario | Projection Period - Year | Total Number of Outstanding Loans | New Lending Incl Remortgages | New Lending Excl Remortgages | Number of Loans greater than 3 MIA | Number of Delinquent Loans (loans > 6 MIA) | Balance of Delinquent Loans (loans > 6 MIA) | Number of New Delinquent Loans (loans that became > 6 MIA in period) | Balance of New Delinquent Loans (loans that became > 6 MIA in period) | Number of Properties in Possession | Balance of Properties in Possession | Number of Repossessions (in period) | Balance of New Repossessions (in period) | Number of Property Sales (in period) | Total Realised Sale Value (in period) | Average Recovery Rate (Realised Sale Price as % of Market Valuation) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Mgmt Action No | Mgmt Action Desc | Impact Type | Impacted Item | Scenario | Projection Period - Year | Impact Amount |
|---|---|---|---|---|---|---|
| | | Impact on Retained Earnings | | | | |
| | | Impact on Retained Earnings | Income | | | |
| | | Impact on Retained Earnings | Expense | | | |
| | | Impact on Retained Earnings | Impairments | | | |
| | | Impact on Retained Earnings | Other pre-tax items | | | |
| | | Impact on Retained Earnings | post-tax items | | | |
| | | Impact on Capital Resources | | | | |
| | | Impact on Capital Resources | Common Equity Tier 1 excluding Retained Earnings | | | |
| | | Impact on Capital Resources | Additional Tier 1 | | | |
| | | Impact on Capital Resources | Tier 2 | | | |
| | | Impact on Capital Requirements | | | | |
| | | Impact on Capital Requirements | RWA | | | |
| | | Impact on Leverage | | | | |
| | | Impact on Leverage | Exposure Measure used for the leverage ratio | | | |
| | | Impact on Leverage | Tier 1 Capital used for the leverage ratio | | | |





# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| LIBOR Swap Curve | Scenario | Projection Period - Year | Term | Swap Rate |
|---|---|---|---|---|

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| ALM Metric | Currency | Scenario | Projection Period - Year | Value |
|---|---|---|---|---|
| Individual Liquidity Guidance Ratio | | | | |
| Liquidity Coverage Ratio | | | | |
| DWF Prepositioned Collateral | | | | |
| Liquid Asset Buffer | | | | |
| Level 1 securities | | | | |
| Level 2 securities | | | | |
| Net Stable Funding Ratio | | | | |
| Wholesale Funding less than 3 months | | | | |
| CDS Spread | | | | |
| AAA Covered Bond Spread | | | | |
| AAA RMBS Spread | | | | |
| Secured Funding over Total Assets | | | | |
| Unencumbered Assets | | | | |
| FX Rate for the Material Balance Sheet Currencies | | | | |
| Return on Non Trading Book Assets | | | | |
| Return on Equity | | | | |
| CoCo Funding | | | | |
| Long Term Credit Rating (External) | | | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Commercial Entity | Business Unit | Sub Business Unit (if applicable) | Capital Resource / Requirement | Scenario | Projection Period - Year | Balance |
|---|---|---|---|---|---|---|
| | | | Pillar One Capital Resources | | | |
| | | | Pillar One Capital Requirement (CRR) | | | |
| | | | Pillar Two Capital Resources | | | |
| | | | Pillar Two Capital Requirement (ICA) | | | |
| | | | Solvency 2 Capital Resources | | | |
| | | | Solvency 2 Internal Model / Partial Internal Model Capital Requirement (SCR) | | | |
| | | | Solvency 2 Standard Formula Capital Requirement (SCR) | | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Commercial Entity | Business Unit | Sub Business Unit (if applicable) | Capital Resource / Requirement | Scenario | Projection Period - Year | Balance |
|---|---|---|---|---|---|---|
| | | | Pillar One Capital Resources | | | |
| | | | Pillar One Capital Requirement (MCR) | | | |
| | | | Pillar Two Capital Resources | | | |
| | | | Pillar Two Capital Requirement (ICA) | | | |
| | | | Solvency 2 Capital Resources | | | |
| | | | Solvency 2 Internal Model / Partial Internal Model Capital Requirement (SCR) | | | |
| | | | Solvency 2 Standard Formula Capital Requirement (SCR) | | | |
| | | | Dividends Paid Out | | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Asset Class | Unique Id (Ref to Historical Submission) | ISIN Code | Book Type | Reporting Currency | Scenario | Projection Period - Year | RWA | Impairment Charge | Expected Loss (EL) | Market Value Movements | Regulatory Carry Value | AFS Reserve Balance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Securitisation Positions | | | | | | | | | | | | |
| Covered Bonds | | | | | | | | | | | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Scenario | Projection Period - Year | Pension Scheme | Balance Sheet Header | Balance Sheet Amount | Reporting Currency |
|---|---|---|---|---|---|
| | | | Liabilities | | |
| | | | Assets | | |
| | | | Net Surplus / (Deficit) | | |
| | | | Surplus Not Recognised | | |
| | | | Net Recognised Asset / (Liability) | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Scenario | Projection Period - Year | Pension Scheme | Asset Class | Asset Value | Reporting Currency |
|---|---|---|---|---|---|
| | | | UK Equity | | |
| | | | Overseas Equity | | |
| | | | Fixed Interest Gilts | | |
| | | | Fixed Interest Corporate Bonds (AAA) | | |
| | | | Fixed Interest Corporate Bonds (AA) | | |
| | | | Fixed Interest Corporate Bonds (A) | | |
| | | | Fixed Interest Corporate Bonds (BBB) | | |
| | | | Index-linked gilts | | |
| | | | Index-linked corporate bonds | | |
| | | | Inflation swaps | | |
| | | | Interest rate swaps | | |
| | | | Cash | | |
| | | | Property | | |
| | | | Other Alternatives | | |
| | | | Hedge Funds | | |
| | | | Private Equity | | |
| | | | Other Credit | | |
| | | | Infrastructure | | |
| | | | Derivatives | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Scenario | Projection Period - Year | Pension Scheme | Asset Reconciliation Item | Asset Reconciliation Amount | Reporting Currency |
|---|---|---|---|---|---|
| | | | Balance at Beginning of Year | | |
| | | | a) current service cost | | |
| | | | b) interest income or expense | | |
| | | | c) (i) the return on plan assets, excluding amounts included in interest in (b) | | |
| | | | c) (ii) actuarial gains and losses arising from changes in demographic assumptions | | |
| | | | c) (iii) actuarial gains and losses arising from changes in financial assumptions | | |
| | | | c) (iv) changes in the effect of limiting a net defined benefit asset to the asset ceiling, excluding amounts included in interest in (b) | | |
| | | | c) (v) actuarial gains and losses arising from experience adjustments | | |
| | | | d) past service cost and gains and losses arising from settlements | | |
| | | | e) the effect of changes in foreign exchange rates | | |
| | | | f) (i) contributions to the plan by employer | | |
| | | | f) (ii) contributions to the plan by plan participants | | |
| | | | g) (i) payments from the plan, (excluding any in respect of settlements) | | |
| | | | g) (ii) payments from the plan of any settlements | | |
| | | | h) the effects of business combinations and disposals | | |
| | | | Balance at End of Year | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Scenario | Projection Period - Year | Pension Scheme | Liability Reconciliation Item | Liability Reconciliation Amount | Reporting Currency |
|---|---|---|---|---|---|
| | | | Balance at Beginning of Year | | |
| | | | a) current service cost | | |
| | | | b) interest income or expense | | |
| | | | c) (i) the return on plan assets, excluding amounts included in interest in (b) | | |
| | | | c) (ii) actuarial gains and losses arising from changes in demographic assumptions | | |
| | | | c) (iii) actuarial gains and losses arising from changes in financial assumptions | | |
| | | | c) (iv) changes in the effect of limiting a net defined benefit asset to the asset ceiling, excluding amounts included in interest in (b) | | |
| | | | c) (v) actuarial gains and losses arising from experience adjustments | | |
| | | | d) past service cost and gains and losses arising from settlements | | |
| | | | e) the effect of changes in foreign exchange rates | | |
| | | | f) (i) contributions to the plan by employer | | |
| | | | f) (ii) contributions to the plan by plan participants | | |
| | | | g) (i) payments from the plan, (excluding any in respect of settlements) | | |
| | | | g) (ii) payments from the plan of any settlements | | |
| | | | h) the effects of business combinations and disposals | | |
| | | | Balance at End of Year | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Scenario | Projection Period - Year | Pension Scheme | Regulatory Balance Sheet Item | Tax Treatment | Regulatory Balance Sheet Amount | Reporting Currency |
|---|---|---|---|---|---|---|
| | | | Adjustment to Balance Sheet | Before Tax | | |
| | | | Adjustment to Balance Sheet | After Tax | | |
| | | | Actuarial Gains and Losses | Before Tax | | |
| | | | Actuarial Gains and Losses | After Tax | | |

# Capital and Other Projections Data Request for [Firm] as of 31/12/2014

| Scenario | Projection Period - Year | Pension Scheme | Accounting Parameter | Accounting Parameter Value |
|---|---|---|---|---|
| | | | Discount Rate | |
| | | | Inflation Rate | |
| | | | Pension Increases | |