Reporting Currency	

2015 Bank of England Stress Test Template
PVA Capital Deduction

| | Deduction from Capital Resources | | Risk Sensitivity and Spreads as of Year 0 | | |

Generic data definition

Template	Sheet Name	Term	Regulatory Ref	Other Ref
PVA Capital Deduction	Template	Prudent Valuation Adjustment (PVA)	EBA RTS	
PVA Capital Deduction	Template	Additional Valuation Adjustment (AVA)	EBA RTS	
PVA Capital Deduction	Template	Funding Fair Value Adjustment		IFRS

Field specific data definitions

Template	Sheet Name	Column Ref	Column Name	Row Name	Data Type	Unit	Regulatory Ref	Other Ref	Further Comments/Instruction
PVA Capital Deduction	Template	Column C	Deduction from Capital Resources as of Year 0		Number	In base unit	EBA RTS		Deduction from capital resources due to prudent valuation requirement (as outlined in EBA Regulatory Technical Standards), for each row specified in Column B, as at 31/12/2014.
PVA Capital Deduction	Template	Column D	Deduction from Capital Resources in Stress Scenario		Number	In base unit	EBA RTS		Deduction from capital resources due to prudent valuation requirement (as outlined in EBA Regulatory Technical Standards), for each row specified in Column B, in stress scenario.
PVA Capital Deduction	Template	Column E-J	Funding Risk Sensitivity		Number	In base unit			Firm's funding risk sensitivity by maturity buckets with respect to 1bp increase in the firm's funding spread, as at 31/12/2014.
PVA Capital Deduction	Template	Column K-O	Funding Spreads used in Funding Fair Value Adjustment		Number	In base unit			Firm's funding spreads by maturity buckets used in Funding Fair Value Adjustments calculation, in bps, as at 31/12/2014.
PVA Capital Deduction	Template	Column P-T	Funding Spreads used in Additional Value Adjustment		Number	In base unit	EBA RTS		Firm's funding spreads by maturity buckets used in Additional Valuation Adjustments calculation, in bps, as at 31/12/2014.
PVA Capital Deduction	Template	Column U-Y	Full Own Funding Spreads as observed in the market		Number	In base unit			Firm's funding spreads by maturity buckets as observed in the market, in bps, as at 31/12/2014.
PVA Capital Deduction	Template	Column Z-AE	Funding Risk Sensitivity		Number	In base unit			Firm's funding risk sensitivity by maturity buckets with respect to 1bp increase in the firm's funding spread, in the stress scenario.
PVA Capital Deduction	Template	Column AF-AJ	Funding Spreads used in Funding Fair Value Adjustment		Number	In base unit			Firm's funding spreads by maturity buckets used in Funding Fair Value Adjustments calculation, in bps, in the stress scenario.
PVA Capital Deduction	Template	Column AK-AO	Funding Spreads used in Additional Value Adjustment		Number	In base unit	EBA RTS		Firm's funding spreads by maturity buckets used in Additional Valuation Adjustments calculation, in bps, in the stress scenario.
PVA Capital Deduction	Template	Column AP-AT	Full Own Funding Spreads as observed in the market		Number	In base unit			Firm's funding spreads by maturity buckets observed in the market, in bps, in the stress scenario.
PVA Capital Deduction	Template	Column B		Investing and Funding Cost AVA	Number	In base unit	EBA RTS		The category of additional valuation adjustment defined in EBA Regulatory Technical Standards, with a breakdown by currency GBP, USD, EUR and Other currencies, as well as a breakdown by portfolios of products.
PVA Capital Deduction	Template	Column B		Other AVAs	Number	In base unit	EBA RTS		All other categories of additional valuation adjustment defined in EBA Regulatory Technical Standards.
PVA Capital Deduction	Template	Column B		Diversifications and offsets	Number	In base unit	EBA RTS		Diversification benefits and offsets included in the additional valuation adjustment.
PVA Capital Deduction	Template	Column B		Valuation Loss Attributed to Year 1/2/3	Number	In base unit			The instruction for how total valuation losses should be attributed among different years in the stress testing period will be given at a later stage.