BANK OF ENGLAND
PRUDENTIAL REGULATION AUTHORITY

Capital and Other Projections Data Request for [Firm] as of 31/12/2015

Firm name:	[Firm]	**FRN:**	
Risk Type:	Capital and Other	**Reporting date:**	31 December 2015
PRA analysis period:	ST-2016	**Reporting currency:**	

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Capital and Other Projections Data Request for [Firm] as of 31/12/2015

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 31/12/2015

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 31/12/2015

Capital Resources Level 1	Capital Resources Level 2	Capital Resources Level 3	Scenario	Projection Period - Year	Balance
Own 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	Memorandum item: 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	(-) Actual or contingent obligations to purchase own CET1 instruments				
Retained earnings					
Retained earnings	Previous years 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					
Adjustments to CET1 due to IFRS 9 transition					
Transitional adjustments due to additional minority interests					
Adjustments to CET1 due to prudential filters					
Adjustments to CET1 due to prudential filters	(-) Increases 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	(-) 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 net of associated tax liabilities					
(-) 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				
(-) Defined benefit pension fund assets	Defined benefit pension fund assets which the institution has an unrestricted ability to use				
(-) Direct and indirect holdings of own CET1 Capital					
(-) Excess of deduction from AT1 items over AT1 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 institution 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					
(-) Exposures to 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 17.65% threshold					
Other transitional adjustments to CET1 Capital					
(-) Additional deductions of CET1 Capital due to Article 3 CRR					
Total Common Equity Tier 1 Capital					
Additional Tier 1 Capital					
Capital instruments eligible as AT1 Capital					
Capital instruments eligible as AT1 Capital	Paid up capital instruments				
Capital instruments eligible as AT1 Capital	Memorandum item: 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	(-) Actual or contingent obligations to purchase own AT1 instruments				
Transitional adjustments due to grandfathered AT1 Capital instruments					
Transitional adjustments to additional minority interests that are given recognition in AT1 Capital					
Transitional adjustments to additional recognition in AT1 Capital of instruments issued by subsidiaries					
Adjustments to AT1 due to prudential filters					
(-) 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					
Excess of deduction from AT1 items over AT1 Capital (deducted in CET1)					
(-) Additional deductions of AT1 Capital due to Article 3 CRR					
Tier 1 capital elements or deductions - other					
Tier 2 Capital					
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	Memorandum item: 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					
Transitional adjustments to subsidiaries that are given recognition in T2 Capital					
Transitional adjustments due to additional recognition in T2 Capital of instruments issued by subsidiaries					
Adjustments to T2 due to prudential filters					
On General credit risk adjustments					
(-) Reciprocal cross holdings 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)					
(-) Additional deductions of T2 Capital due to Article 3 CRR					
T2 capital elements or deductions - other					
Total deferred tax assets					
Deferred tax assets that do not rely on future profitability					
Deferred tax assets that 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					
Deferred tax liabilities non-deductible from deferred tax assets that rely on future profitability					
Deferred tax liabilities deductible from deferred tax assets that rely on future profitability					
Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and do not arise from temporary differences					
Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and arise from temporary differences					
IRB excess (+) 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 excess (+) 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	General credit risk adjustments			
IRB excess (+) 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 excess (+) 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	Additional value adjustments and other own funds reductions			
IRB excess (+) or shortfall (-) of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses for non-defaulted exposures	Total expected losses eligible				
IRB excess (+) or shortfall (-) of specific credit risk adjustments to expected losses for defaulted exposures					
IRB excess (+) or shortfall (-) of specific credit risk adjustments to expected losses for defaulted exposures	Specific credit risk adjustments and positions treated similarly				
IRB excess (+) 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 provision					
Total RWA for credit risk					
Total gross provisions eligible for inclusion in T2 capital					
Risk weighted exposure amounts for calculating the cap to the provision eligible as T2 capital					
Total RWA					
Threshold non-deductible of holdings in financial sector entities where an institution does not have a significant investment					
10.00% CET1 threshold					
17.65% CET1 threshold					
Eligible capital for the purposes of qualifying holdings outside the financial sector					
Total Own Funds					
Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions					
Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	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	Direct 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	Direct holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	(-) 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				
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	Indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	(-) 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				
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	Synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above			
Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions					
Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	Direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment				
Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	Direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	Gross direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment			
Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	Direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	(-) Permitted offsetting short positions in relation to the direct gross holdings included above			
Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	Indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment				
Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	Indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	Gross indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment			
Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	Indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above			
Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	Synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment				
Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	Synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	Gross synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment			
Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	Synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	(-) 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, net of short positions					
Holdings of T2 capital of financial sector entities where the institution does not have a significant investment, net of short positions	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	Direct 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	Direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment	(-) 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				
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	Indirect holdings of T2 capital of financial sector entities where the institution does not have a significant investment	(-) 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				
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	Synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment	(-) 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, net of short positions					
Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions	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	Direct 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	Direct holdings of CET1 capital of financial sector entities where the institution has a significant investment	(-) 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				
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	Indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment	(-) 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				
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	Synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment	(-) 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, net of short positions					
Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions	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	Direct 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	Direct holdings of AT1 capital of financial sector entities where the institution has a significant investment	(-) 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				
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	Indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment	(-) 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				
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	Synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment	(-) 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, net of short positions					
Holdings of T2 capital of financial sector entities where the institution has a significant investment, net of short positions	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	Direct 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	Direct holdings of T2 capital of financial sector entities where the institution has a significant investment	(-) 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				
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	Indirect holdings of T2 capital of financial sector entities where the institution has a significant investment	(-) 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				
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	Synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above			
Holdings of financial sector entities where the institution has a significant investment, net of short positions					
Holdings of financial sector entities where the institution has a significant investment, net of short positions	Holdings of financial sector entities where the institution has a significant investment				
Holdings of financial sector entities where the institution has a significant investment, net of short positions	Holdings of financial sector entities where the institution has a significant investment	Gross holdings of financial sector entities where the institution has a significant investment			
Holdings of financial sector entities where the institution has a significant investment, net of short positions	Holdings of financial sector entities where the institution has a significant investment	(-) Permitted offsetting short positions in relation to the gross holdings included above			
Holdings of financial sector entities where the institution has a significant investment, net of short positions	Holdings of financial sector entities where the institution has a significant investment	Net holdings of financial sector entities where the institution has a significant investment

Capital and Other Projections Data Request for [Firm] as of 31/12/2015

Leverage Item	Scenario	Projection Period - Year	Balance
SFTs: Exposure in accordance with Article 429 (5) and 429 (8) of the CRR			
SFTs: Add-on for counterparty credit risk			
Derogation for SFTs: Add-on in accordance with Article 429b (4) and 222 of the CRR			
Counterparty credit risk of SFT agent transactions in accordance with Article 429b (6) of the CRR			
(-) 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 under the 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 in accordance with Article 429 (10) of the CRR			
Off-balance sheet items with a 20% CCF in accordance with Article 429 (10) of the CRR			
Off-balance sheet items with a 50% CCF in accordance with Article 429 (10) of the CRR			
Off-balance sheet items with a 100% CCF in accordance with Article 429 (10) of the CRR			
Other assets			
Gross up 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) in accordance with Article 429 (7) of the CRR			
(-) Exposures exempted in accordance with Article 429 (14) of the CRR			
(-) Asset amount deducted - Tier 1 capital - fully phased-in definition			
Total Leverage Ratio exposure - using a fully phased-in definition of Tier 1 capital			
Tier 1 capital - fully phased-in definition			
Leverage Ratio - using a fully phased-in definition of Tier 1 capital			
AT1 capital with < 7% CET1 trigger			
Tier 1 capital - fully phased-in definition excluding AT1 capital with < 7% CET1 trigger			
Leverage Ratio - using a fully phased-in definition of Tier 1 capital excluding AT1 capital with < 7% CET1 trigger			
Total Leverage Ratio Buffer			

Capital and Other Projections Data Request for [Firm] as of 31/12/2015

Risk Type	Commercial Entity	Business Unit	Sub Business Unit (if applicable)	Country 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						Mortgages Retail non-mortgage, non-SME CRE Investment															

Capital and Other Projections Data Request for [Firm] as of 31/12/2015

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	Securitisation Positions Impairment Charge			
Structured Finance Risk	Covered Bonds Impairment Charge			
Structured Finance Risk	Securitisation Positions Market Value Change			
Structured Finance Risk	Covered Bonds Market Value Change			
Other				

Capital and Other Projections Data Request for [Firm] as of 31/12/2015

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	Securitisation 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	AFS			
Other	Other			

Capital and Other Projections Data Request for [Firm] as of 31/12/2015

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			
Total expected misconduct charges				

Capital and Other Projections Data Request for [Firm] as of 31/12/2015

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 31/12/2015

MDA Constituents	Scenario	Projection Period - Year	Balance
Variable Compensation included in PAT			
Discretionary AT1 Coco Coupons included in PAT			
Other Discretionary Coupons included in PAT			
Other Distributions included in PAT			
Reconciliation to Accounting Profit			
Profit after Tax for the calculation of the MDA			
MDA Factor			
Maximum Distributable Amount			
Ordinary Dividends			
Discretionary AT1 Coco Coupons not included in PAT			
Other Preference Dividends			
Other Discretionary Coupons not included in PAT			
Other Distributions not included in PAT			

Capital and Other Projections Data Request for [Firm] as of 31/12/2015

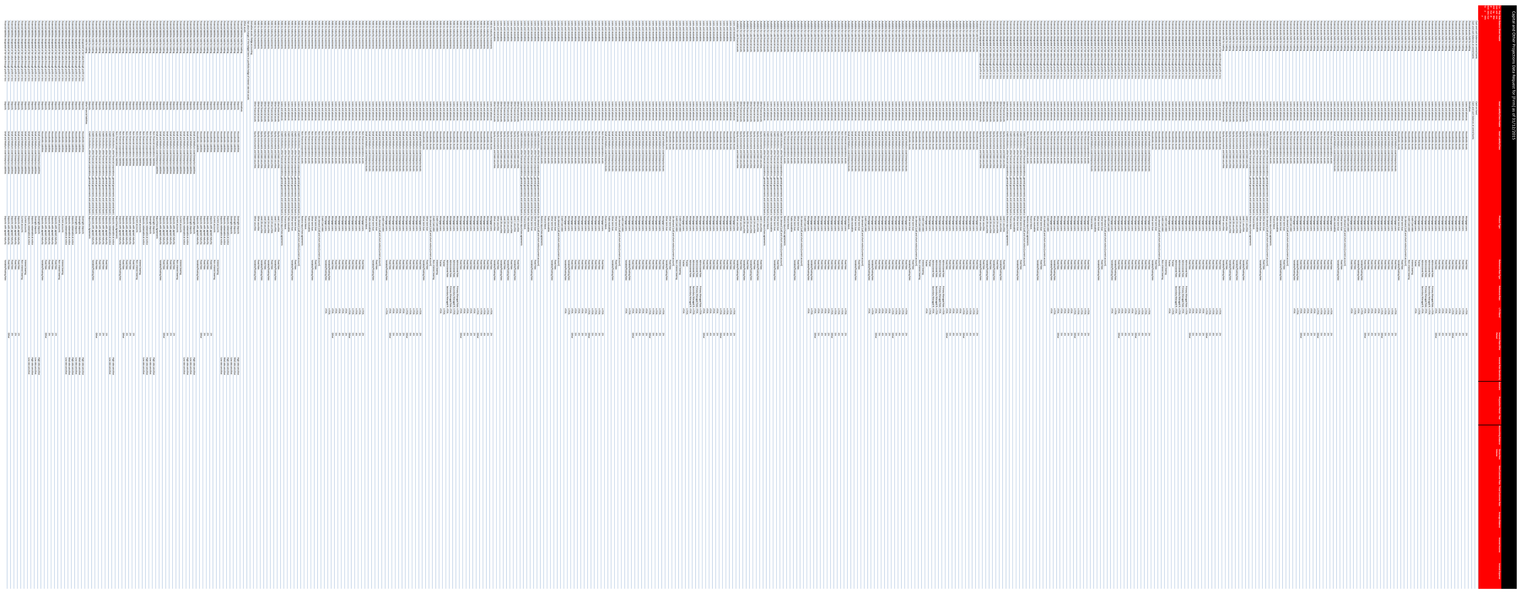
Issuer	Instrument	Pre-2014 Capital Tier	Post 2014 Capital Tier	Issuance Date (YYYYMMDD)	Maturity Date (YYYYMMDD)	Call Date (YYYYMMDD) - If applicable	Step-up features - if applicable	Issued Currency	Nominal Amount (Issued Currency)	Nominal Amount (Reporting Currency)	Scenario	Projection Period - Year	Regulatory Value (Reporting Currency)	Market Value (Reporting Currency)
		Additional Tier 1										Year 0		
		Additional Tier 1										Year 1		
		Additional Tier 1										Year 2		
		Additional Tier 1										Year 3		
		Additional Tier 1										Year 4		
		Additional Tier 1										Year 5		
		Lower Tier 2										Year 0		
		Lower Tier 2										Year 1		
		Lower Tier 2										Year 2		
		Lower Tier 2										Year 3		
		Lower Tier 2										Year 4		
		Lower Tier 2										Year 5		
		Upper Tier 2										Year 0		
		Upper Tier 2										Year 1		
		Upper Tier 2										Year 2		
		Upper Tier 2										Year 3		
		Upper Tier 2										Year 4		
		Upper Tier 2										Year 5		

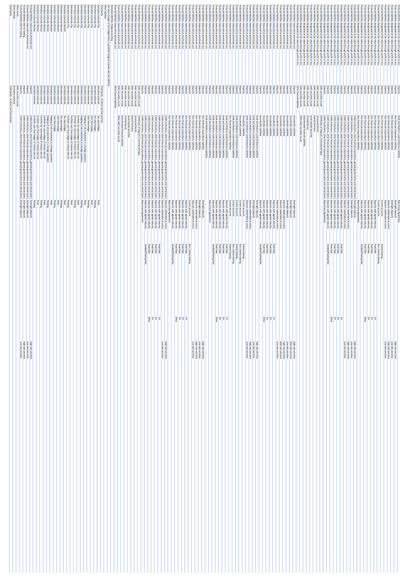
Capital and Other Projections Data Request for [Firm] as of 31/12/2015

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 31/12/2015

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			
		Impact on MDA				
		Impact on MDA	Post-tax P&L items			
		Impact on MDA	Post-tax, post-P&L items			





Capital and Other Projections Data Request for [Firm] as of 31/12/2015

LIBOR Swap Curve	Scenario	Projection Period - Year	Term	Swap Rate

Capital and Other Projections Data Request for [Firm] as of 31/12/2015

ALM Metric	Currency	Scenario	Projection Period - Year	Value
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 31/12/2015

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 31/12/2015

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 31/12/2015

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 31/12/2015

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 31/12/2015

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 31/12/2015

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 31/12/2015

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 31/12/2015

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 31/12/2015

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