

This template should be used for reporting from 1 March 2020 as set out in Supervisory Statement (SS) 34/15 'Guidelines for completing regulatory reports' published in August 2019, and available at https://www.bankofengland.co.uk/prudential-regulation/publication/2015/guidelines-for-completing-regulatory-reports-ss

	Name of the template	Capital+	
	PRA template version control	PRA 101	
1	Basis of reporting (select from list)		
2	Firm reference number (FRN) This template should be used for reporting from 1 Ma		
3	LEI code		
4	Name of the firm		
5	Reporting period start date		
6	Reporting period end date		
7	Reporting currency for this report		
	om the firm, if any apple, notes explaining change in the latest actuals vs. previous report, any update to the bu	usiness plan that affects the projections, etc.)	

C 01.00	- OWN FUI	NDS (CA1)	Current reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Year-end following Q8
Rows	ID	Item										
010	1	OWN FUNDS TIER 1 CAPITAL										
015 020 030	1.1 1.1.1 1.1.1.1	COMMON EQUITY TIER 1 (CET1) CAPITAL  Capital instruments eligible as CET1 Capital										
040 045		Paid up capital instruments  Of which: Capital instruments subscribed by public authorities in emergency situations										
050 060	1.1.1.1.2* 1.1.1.1.3	Memorandum item: Capital instruments not eligible Share premium										
070 080		(-) Own CET1 instruments  (-) Direct holdings of CET1 instruments										
090 091	1.1.1.1.4.3	(-) Indirect holdings of CET1 instruments  (-) Synthetic holdings of CET1 instruments										
130	1.1.1.2	(-) Actual or contingent obligations to purchase own CET1 instruments  Retained earnings										
140 150	1.1.1.2.1 1.1.1.2.2 1.1.1.2.2.1	Previous years retained earnings Profit or loss eligible Profit or loss attributable to owners of the parent										
170	1.1.1.2.2.2	(-) Part of interim or year-end profit not eligible  Accumulated other comprehensive income										
200	1.1.1.4	Other reserves Funds for general banking risk										
220 230	1.1.1.6	Transitional adjustments due to grandfathered CET1 Capital instruments  Minority interest given recognition in CET1 capital										
240 250	1.1.1.8 1.1.1.9	Transitional adjustments due to additional minority interests Adjustments to CET1 due to prudential filters										
260 270	1.1.1.9.2	(-) Increases in equity resulting from securitised assets  Cash flow hedge reserve										
280 285	1.1.1.9.4	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities  Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities										
290 300	1.1.1.10	(-) Value adjustments due to the requirements for prudent valuation  (-) Goodwill  (-) Coodwill accounted for an intensible coost										
310 320 330	1.1.1.10.2	(-) Goodwill accounted for as intangible asset  (-) Goodwill included in the valuation of significant investments  Deferred tax liabilities associated to goodwill										
330 340 350	1.1.1.11	Deferred tax liabilities associated to goodwill  (-) Other intangible assets  (-) Other intangible assets before deduction of deferred tax liabilities										
360	1.1.1.11.2	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										
370 380	1.1.1.12	associated tax liabilities  (-) Internal Ratings Based (IRB) shortfall of credit risk adjustments to expected losses										
390 400	1.1.1.14	(-) Defined benefit pension fund assets  (-) Defined benefit pension fund assets										
410 420	1.1.1.14.2	Deferred tax liabilities associated to defined benefit pension fund assets  Defined benefit pension fund assets which the institution has an unrestricted ability to use										
430 440	1.1.1.16	(-) Reciprocal cross holdings in CET1 Capital (-) Excess of deduction from Additional Tier 1 (AT1) items over AT1 Capital (see 1.2.10)										
450	1.1.1.17	(-) Qualifying holdings outside the financial sector which can alternatively be subject to a 1.250% risk weight										
460 470		(-) Securitisation positions which can alternatively be subject to a 1.250% risk weight  (-) Free deliveries which can alternatively be subject to a 1.250% risk weight										
471	1.1.1.20	<ul> <li>(-) Positions in a basket for which an institution cannot determine the risk weight under the IRB approach, and can alternatively be subject to a 1.250% risk weight</li> <li>(-) Equity exposures under an internal models approach which can alternatively be subject to a 1.250%</li> </ul>										
472	1.1.1.21	risk weight  (-) CET1 instruments of financial sector entities where the institution does not have a significant										
480	1.1.1.22	investment  (-) Deductible deferred tax assets that rely on future profitability and arise from temporary differences										
500 510	1.1.1.24	(-) CET1 instruments of financial sector entities where the institution has a significant investment (-) Amount exceeding the 17.65% threshold										
520 524	1.1.1.26	Other transitional adjustments to CET1 Capital  (-) Additional deductions of CET1 Capital due to Article 3 CRR										
529 530	1.1.2	CET1 capital elements or deductions - other ADDITIONAL TIER 1 (AT1) CAPITAL										
540 550	1.1.2.1.1	Capital instruments eligible as AT1 Capital Paid up capital instruments										
560 570	1.1.2.1.3	Memorandum item: Capital instruments not eligible  Share premium										
580 590	1.1.2.1.4.1	(-) Own AT1 instruments  (-) Direct holdings of AT1 instruments										
620 621 622	1.1.2.1.4.3	(-) Indirect holdings of AT1 instruments     (-) Synthetic holdings of AT1 instruments     (-) Actual or contingent obligations to purchase own AT1 instruments										
660 670	1.1.2.2	Transitional adjustments due to grandfathered AT1 Capital instruments Instruments issued by subsidiaries that are given recognition in AT1 Capital										
680	1.1.2.4	Transitional adjustments due to additional recognition in AT1 Capital of instruments issued by subsidiaries										
690 700		(-) Reciprocal cross holdings in AT1 Capital (-) AT1 instruments of financial sector entities where the institution does not have a significant										
710 720	1.1.2.7 1.1.2.8	(-) AT1 instruments of financial sector entities where the institution has a significant investment (-) Excess of deduction from Tier 2 (T2) items over T2 Capital										
730 740	1.1.2.9 1.1.2.10	Other transitional adjustments to AT1 Capital Excess of deduction from AT1 items over AT1 Capital (deducted in CET1)										
744 748	1.1.2.12	(-) Additional deductions of AT1 Capital due to Article 3 CRR AT1 capital elements or deductions - other										
750 760	1.2.1	TIER 2 (T2) CAPITAL  Capital instruments and subordinated loans eligible as T2 Capital  Deid up capital instruments and subordinated loans										
770 780 790	1.2.1.1 1.2.1.2*	Paid up capital instruments and subordinated loans  Memorandum item: Capital instruments and subordinated loans not eligible  Share premium										
800 810	1.2.1.3 1.2.1.4 1.2.1.4.1	Share premium (-) Own T2 instruments (-) Direct holdings of T2 instruments										
840 841	1.2.1.4.1 1.2.1.4.2 1.2.1.4.3	(-) Indirect holdings of T2 instruments										
842 880	1.2.1.5 1.2.2	(-) Actual or contingent obligations to purchase own T2 instruments  Transitional adjustments due to grandfathered T2 Capital instruments and subordinated loans										
890 900	1.2.3	Instruments issued by subsidiaries that are given recognition in T2 Capital  Transitional adjustments due to additional recognition in T2 Capital of instruments issued by										
910 920	1.2.5 1.2.6	IRB Excess of provisions over expected losses eligible SA General credit risk adjustments										
930 940	1.2.7 1.2.8	<ul><li>(-) Reciprocal cross holdings in T2 Capital</li><li>(-) T2 instruments of financial sector entities where the institution does not have a significant investment</li></ul>										
950 960	1.2.9 1.2.10	(-) T2 instruments of financial sector entities where the institution has a significant investment Other transitional adjustments to T2 Capital										
970 974	1.2.12	Excess of deduction from T2 items over T2 Capital (deducted in AT1)  (-) Additional deductions of T2 Capital due to Article 3 CRR										
978	1.2.13	T2 capital elements or deductions - other		<u> </u>			<u> </u>					
C 02 02	- OWN ELV	NDS DECLUIDEMENTS (CA2)	Current	04	03	02	04	OF	06	07	00	Year-end
C 02.00	- OWN FUI	NDS REQUIREMENTS (CA2)	reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	following Q8
Rows		l abel										

C 02.00	- OWN FU	NDS REQUIREMENTS (CA2)	reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Year-end following Q8
Rows [r]	Item	Label										
010	1	TOTAL RISK EXPOSURE AMOUNT										
020	1*	Of which: Investment firms under Article 95 paragraph 2 and Article 98 of CRR										
030	1**	Of which: Investment firms under Article 96 paragraph 2 and Article 97 of CRR										
040	1.1	RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT, COUNTERPARTY CREDIT AND DILUTION RISKS AND FREE DELIVERIES										
050	1.1.1	Standardised approach (SA)										
051	1.1.1*	Of which: Additional stricter prudential requirements based on Art. 124										
060	1.1.1.1	SA exposure classes excluding securitisation positions										
070	1.1.1.1.01	<u> </u>										
080	1.1.1.1.02	<b>V V</b>										
090	1.1.1.1.03											
100	1.1.1.1.04											
110	1.1.1.1.05	·										
120	1.1.1.1.06											
130	1.1.1.1.07	'										
140	1.1.1.1.08											
150	1.1.1.1.09											
160	1.1.1.1.10											
170	1.1.1.1.11	· •										
180	1.1.1.1.12											
190	1.1.1.1.13											
200	1.1.1.1.1	Collective investments undertakings (CIU)										

240	1 1 1 1 15	Equity						
210 211	1.1.1.1.15 1.1.1.1.16	Equity Other items	-					
240	1.1.2	Internal ratings based Approach(IRB)  Of which: Additional stricter prudential requirements based on Art. 164						
241								
242		Of which: Additional stricter prudential requirements based on Art. 124						
250	1.1.2.1	IRB approaches when neither own estimates of LGD nor Conversion Factors are used						
260	1.1.2.1.01	Central governments and central banks						
270	1.1.2.1.02	Institutions						
280	1.1.2.1.03	Corporates - SME						
290	1.1.2.1.04	Corporates - Specialised Lending						
300	1.1.2.1.05	Corporates - Other						
310	1.1.2.2	IRB approaches when own estimates of LGD and/or Conversion Factors are used						
320	1.1.2.2.01	Central governments and central banks						
330	1.1.2.2.02	Institutions						
340	1.1.2.2.03	Corporates - SME						
350	1.1.2.2.04	Corporates - Specialised Lending						
360	1.1.2.2.05	Corporates - Other						
370	1.1.2.2.06	Retail - Secured by real estate SME						
380	1.1.2.2.07	Retail - Secured by real estate non-SME						
390	1.1.2.2.08	Retail - Qualifying revolving						
400	1.1.2.2.09	Retail - Other SME						
410	1.1.2.2.10	Retail - Other non-SME						
420	1.1.2.3	Equity IRB						
450	1.1.2.5	Other non credit-obligation assets						
460	1.1.3	Risk exposure amount for contributions to the default fund of a CCP						
470	1.14	Securitisation positions						
490	1.2	TOTAL RISK EXPOSURE AMOUNT FOR SETTLEMENT/DELIVERY						
500	1.2.1	Settlement/delivery risk in the non-Trading book						
510	1.2.2	Settlement/delivery risk in the Trading book						
520	1.3	TOTAL RISK EXPOSURE AMOUNT FOR POSITION, FOREIGN EXCHANGE AND COMMODITIES RISKS						
E20	4 2 4	Risk exposure amount for position, foreign exchange and commodities risks under standardised						
530	1.3.1	approaches (SA)						
540	1.3.1.1	Traded debt instruments						
550	1.3.1.2	Equity						
555		Particular approach for position risk in CIUs						
556		Memo item: CIUs exclusively invested in traded debt instruments						
557		Memo item: CIUs invested exclusively in equity instruments or in mixed instruments						
560	1.3.1.3	Foreign Exchange						
570	1.3.1.4	Commodities						
580	1.3.2	Risk exposure amount for Position, foreign exchange and commodities risks under internal models						
590	1.4	TOTAL RISK EXPOSURE AMOUNT FOR OPERATIONAL RISK (Opr )						
600	1.4.1	OpR Basic indicator approach (BIA)						
610	1.4.2	OpR Standardised (STA) / Alternative Standardised (ASA) approaches						
620	1.4.3	OpR Advanced measurement approaches (AMA)						
630	1.5	ADDITIONAL RISK EXPOSURE AMOUNT DUE TO FIXED OVERHEADS						
640	1.6	TOTAL RISK EXPOSURE AMOUNT FOR CREDIT VALUATION ADJUSTMENT	+				1	
650	1.6.1	Advanced method						
660	1.6.2	Standardised method						
670	1.6.3	Based on OEM						
680	1.7	TOTAL RISK EXPOSURE AMOUNT RELATED TO LARGE EXPOSURES IN THE TRADING BOOK						
690	1.8	OTHER RISK EXPOSURE AMOUNTS					1	
710	1.8.2	Of which: Additional stricter prudential requirements based on Art 458	-		+		+	
710		·			-		-	
	1.8.2*	Of which: requirements for large exposures						
730	1.8.2**	Of which: due to modified risk weights for targeting asset bubbles in the residential and commercial property					1	
740	1.8.2***	Of which: due to intra financial sector exposures						
750	1.8.3	Of which: Additional stricter prudential requirements based on Art 459			-		-	
760	1.8.4	Of which: Additional risk exposure amount due to Article 3 CRR					1	

C 04.00 -	MEMORA	ANDUM ITEMS (CA4)	Current reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Year-end following Q8
Rows	ID	Item										
Deferred	tax asset	s and liabilities										
010	1	Total deferred tax assets										
020	1.1	Deferred tax assets that do not rely on future profitability										
030	1.2	Deferred tax assets that rely on future profitability and do not arise from temporary differences										
040 050	1.3 2	Deferred tax assets that rely on future profitability and arise from temporary differences  Total deferred tax liabilities										
060	2.1	Deferred tax liabilities  Deferred tax liabilities non deductible from deferred tax assets that rely on future profitability										
070	2.2	Deferred tax liabilities deductible from deferred tax assets that rely on future profitability										
080	2.2.1	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and do not arise from temporary differences										
090	2.2.2	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and arise										
		from temporary differences										
Provisio	ns and ex	pected losses										
100	3	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										
110	3.1	inclusion in the calculation of the expected loss amount										
120	3.1.1	General credit risk adjustments										
130	3.1.2	Specific credit risk adjustments										
131	3.1.3	Additional value adjustments and other own funds reductions										
140	3.2	Total expected loss eligible										
145	4	IRB excess (+) or shortfall (-) of specific credit risk adjustments to expected losses for defaulted exposures										
150	4.1	Specific credit risk adjustments and positions treated similarly										
155	4.2	Total expected losses eligible										
160	5	Risk weighted exposure amounts for calculating the cap to the excess of provision eligible as T2										
170	6	Total gross provisions eligible for inclusion in T2 capital										
180	7	Risk weighted exposure amounts for calculating the cap to the provision eligible as T2										
Inreshol	ds for Co	mmon Equity Tier 1 deductions  Threshold non deductible of holdings in financial sector entities where an institution does not have a										
190	8	significant investment										
200	9	10% CET1 threshold										
210	10	17.65% CET1 threshold										
225	11.1	Eligible capital for the purposes of qualifying holdings outside the financial sector										
226		Eligible capital for the purposes of large exposures										
Investme	nts in the	capital of financial sector entities where the institution does not have a significant investment										
230	12	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										
240	12.1	investment										
250	12.1.1	Gross direct holdings of CET1 capital of financial sector entities where the institution does not have a										
250		significant investment										
260	12.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above										
270	12.2	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										
280	12.2.1	significant investment										
290	12.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above										
291	12.3	Synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant										
201	12.0	investment										
292	12.3.1	Gross synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment										
293	12.3.2	(-) 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										
300	13	investment, net of short positions										
310	13.1	Direct holdings of AT1 capital of financial sector entities where the institution does not have a significant										
010		investment										
320	13.1.1	Gross direct holdings of AT1 capital of financial sector entities where the institution does not have a										
330	13.1.2	significant investment  (-) Permitted offsetting short positions in relation to the direct gross holdings included above										
		Indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant										
340	13.2	investment										
350	13.2.1	Gross indirect holdings of AT1 capital of financial sector entities where the institution does not have a										
		significant investment										
360	13.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above										
361	13.3	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										
362	13.3.1	significant investment										
363	13.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above										
370	14	Holdings of T2 capital of financial sector entities where the institution does not have a significant										
010	1-7	investment, net of short positions										
	14.1	Direct holdings of T2 capital of financial sector entities where the institution does not have a significant										
380		investment										
380		Gross direct holdings of T2 capital of financial sector antitios where the institution does not have a cignificant	ı									
380 390	14.1.1	Gross direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment										
	14.1.1	Gross 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										

Row/ Col r010c040  PRA SUP  Rows [r] Additiona 010 020 030 040 050 060 070 Additiona 080 090 100 110 120 130 140 150 160 170 180 190 200 Additiona 210 220 230	31 32 oor  TRANSIT  ID  1  PPLEMENT  ID  al informa	Adjustments to total own funds Own funds requirements for Basel I floor Deficit of total capital as regards the minimum own funds requirements of the Basel I floor  TIONAL PROVISIONS (CA5.1)  Item Total transitional adjustments included in RWAs  Item Interval I for the second of the second	Current reporting month  Current reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8 Q8	Year-end following Q8  Year-end following Q8
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Row/ Col r010c040  PRA SUP  Rows [r] Additiona 010 020 030 040 050 060 070 Additiona 080 090 100	31 32 oor TRANSIT ID 1	Adjustments to total own funds Own funds fully adjusted for Basel I floor Own funds requirements for Basel I floor Own funds requirements for Basel I floor Own funds requirements for Basel I floor Deficit of total capital as regards the minimum own funds requirements of the Basel I floor  TIONAL PROVISIONS (CA5.1)  Item  Total transitional adjustments included in RWAs  ITARY DATA SECTION  Item  Ation in relation to capital resources, adjustments to capital resources and capital requirements Dividends deducted in this period Connected funding of a capital nature Of which: Connected funding of CET1 nature Of which: Connected funding of Tier 2 nature Of which: Connected funding of Tier 2 nature Of which: Relating to trading book ation on investments in the capital of financial sector entities Amount exceeding the 17.65% threshold: proportion attributable to significant investments (+) Total significant investments in the CET1 capital of financial sector entities Of which: within the scope of consolidated supervision Risk weighted exposure amount of significant investments in CET1 which are not deducted from the institution's	reporting month  Current reporting									following Q8  Year-end
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	31 32 oor	Adjustments to total own funds Own funds fully adjusted for Basel I floor Own funds requirements for Basel I floor Own funds requirements for Basel I floor - SA alternative Deficit of total capital as regards the minimum own funds requirements of the Basel I floor	reporting	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	
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870 880	31 32	· · · · · · · · · · · · · · · · · · ·										
850 860	30 al informa	Non-domestic original exposures										
830 840		Initial capital Own funds based on Fixed Overheads ation for calculation of reporting thresholds										
820	al informa	Own funds requirements related to Pillar II adjustments ation for investment firms										
800 810		Global Systemically Important Institution buffer Other Systemically Important Institution buffer										
770 780 790		Institution specific countercyclical capital buffer  Systemic risk buffer  Systemically important institution buffer										
740 750 760	27	Combined buffer requirement Capital conservation buffer Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State										
730		Holdings on T2 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived										
720	25	Holdings on T2 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived										
700 710	23	significant investment temporary waived Holdings on AT1 Capital Instruments of financial sector entities where the institution has a significant										
690	22	Holdings on CET1 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived  Holdings on AT1 Capital Instruments of financial sector entities where the institution does not have a										
<b>Tempora</b> 680	21	From deduction from own funds Holdings on CET1 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived										
670	20 urv waiver	Risk weighted exposures of T2 holdings in financial sector entities which are not deducted from the institution's T2 capital										
660	19	institution's CET1 capital Risk weighted exposures of AT1 holdings in financial sector entities which are not deducted from the institution's AT1 capital										
	k exposur	re amounts of holdings-not deducted from the corresponding capital category:  Risk weighted exposures of CET1 holdings in financial sector entities which are not deducted from the										
642	17.3.1 17.3.2	Gross 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										
630 640 641	17.2.1 17.2.2 17.3	Gross indirect holdings of T2 capital of financial sector entities where the institution has a significant  (-) Permitted offsetting short positions in relation to the indirect gross holdings included above  Synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment										
600 610 620	17.1.1 17.1.2 17.2	Gross direct holdings of T2 capital of financial sector entities where the institution has a significant  (-) Permitted offsetting short positions in relation to the direct gross holdings included above  Indirect holdings of T2 capital of financial sector entities where the institution has a significant investment										
580 590	17.1	of short positions  Direct holdings of T2 capital of financial sector entities where the institution has a significant investment										
572 573	16.3.1 16.3.2	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										
570 571	16.2.2 16.3	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above  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										
550 560	16.2 16.2.1	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										
520 530 540	16.1 16.1.1 16.1.2	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  (-) Permitted offsetting short positions in relation to the direct gross holdings included above										
510	16	Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions										
502	15.3.1 15.3.2	Gross 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										
500 501	15.2.1 15.2.2 15.3	investment  (-) Permitted offsetting short positions in relation to the indirect gross holdings included above  Synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment										
470 480 490	15.1.2 15.2 15.2.1	(-) Permitted offsetting short positions in relation to the direct gross holdings included above 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										
450 460	15.1.1	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										
440	15	Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions										
432 433	14.3.1 14.3.2	significant investment  (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above capital of financial sector entities where the institution has a significant investment										
431	14.3	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										
420 430	14.2.1	Gross 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										
410	14.2	Indirect holdings of T2 capital of financial sector entities where the institution does not have a significant investment										

260	Profit (+) or loss (-) for the period				
270	Total balance sheet assets				
281	Total Leverage Ratio exposure - using a fully phased-in definition of Tier 1 capital				