



**BANK OF ENGLAND  
PRUDENTIAL REGULATION  
AUTHORITY**

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

**Notes from the firm, if any**

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

C 01.00 - OWN FUNDS (CA1)			Current reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Year-end following Q8
Rows [r]	ID	Item										
010	1	<b>OWN FUNDS</b>										
015	1.1	<b>TIER 1 CAPITAL</b>										
020	1.1.1	<b>COMMON EQUITY TIER 1 (CET1) CAPITAL</b>										
030	1.1.1.1	<b>Capital instruments eligible as CET1 Capital</b>										
040	1.1.1.1.1	Paid up capital instruments										
045		Of which: Capital instruments subscribed by public authorities in emergency situations										
050	1.1.1.1.2*	Memorandum item: Capital instruments not eligible										
060	1.1.1.1.3	Share premium										
070	1.1.1.1.4	(-) Own CET1 instruments										
080	1.1.1.1.4.1	(-) Direct holdings of CET1 instruments										
090	1.1.1.1.4.2	(-) Indirect holdings of CET1 instruments										
091	1.1.1.1.4.3	(-) Synthetic holdings of CET1 instruments										
092	1.1.1.1.5	(-) Actual or contingent obligations to purchase own CET1 instruments										
130	1.1.1.2	<b>Retained earnings</b>										
140	1.1.1.2.1	Previous years retained earnings										
150	1.1.1.2.2	Profit or loss eligible										
160	1.1.1.2.2.1	Profit or loss attributable to owners of the parent										
170	1.1.1.2.2.2	(-) Part of interim or year-end profit not eligible										
180	1.1.1.3	<b>Accumulated other comprehensive income</b>										
200	1.1.1.4	<b>Other reserves</b>										
210	1.1.1.5	<b>Funds for general banking risk</b>										
220	1.1.1.6	<b>Transitional adjustments due to grandfathered CET1 Capital instruments</b>										
230	1.1.1.7	<b>Minority interest given recognition in CET1 capital</b>										
240	1.1.1.8	<b>Transitional adjustments due to additional minority interests</b>										
250	1.1.1.9	<b>Adjustments to CET1 due to prudential filters</b>										
260	1.1.1.9.1	(-) Increases in equity resulting from securitised assets										
270	1.1.1.9.2	Cash flow hedge reserve										
280	1.1.1.9.3	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities										
285	1.1.1.9.4	Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities										
290	1.1.1.9.5	(-) Value adjustments due to the requirements for prudent valuation										
300	1.1.1.10	<b>(-) Goodwill</b>										
310	1.1.1.10.1	(-) Goodwill accounted for as intangible asset										
320	1.1.1.10.2	(-) Goodwill included in the valuation of significant investments										
330	1.1.1.10.3	Deferred tax liabilities associated to goodwill										
340	1.1.1.11	<b>(-) Other intangible assets</b>										
350	1.1.1.11.1	(-) Other intangible assets before deduction of deferred tax liabilities										
360	1.1.1.11.2	Deferred tax liabilities associated to other intangible assets										
370	1.1.1.12	<b>(-) Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities</b>										
380	1.1.1.13	<b>(-) Internal Ratings Based (IRB) shortfall of credit risk adjustments to expected losses</b>										
390	1.1.1.14	<b>(-) Defined benefit pension fund assets</b>										
400	1.1.1.14.1	(-) Defined benefit pension fund assets										
410	1.1.1.14.2	Deferred tax liabilities associated to defined benefit pension fund assets										
420	1.1.1.14.3	Defined benefit pension fund assets which the institution has an unrestricted ability to use										
430	1.1.1.15	<b>(-) Reciprocal cross holdings in CET1 Capital</b>										
440	1.1.1.16	<b>(-) Excess of deduction from Additional Tier 1 (AT1) items over AT1 Capital (see 1.2.10)</b>										
450	1.1.1.17	<b>(-) Qualifying holdings outside the financial sector which can alternatively be subject to a 1.250% risk weight</b>										
460	1.1.1.18	<b>(-) Securitisation positions which can alternatively be subject to a 1.250% risk weight</b>										
470	1.1.1.19	<b>(-) Free deliveries which can alternatively be subject to a 1.250% risk weight</b>										
471	1.1.1.20	<b>(-) 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</b>										
472	1.1.1.21	<b>(-) Equity exposures under an internal models approach which can alternatively be subject to a 1.250% risk weight</b>										
480	1.1.1.22	<b>(-) CET1 instruments of financial sector entities where the institution does not have a significant investment</b>										
490	1.1.1.23	<b>(-) Deductible deferred tax assets that rely on future profitability and arise from temporary differences</b>										
500	1.1.1.24	<b>(-) CET1 instruments of financial sector entities where the institution has a significant investment</b>										
510	1.1.1.25	<b>(-) Amount exceeding the 17.65% threshold</b>										
520	1.1.1.26	<b>Other transitional adjustments to CET1 Capital</b>										
524	1.1.1.27	<b>(-) Additional deductions of CET1 Capital due to Article 3 CRR</b>										
529	1.1.1.28	<b>CET1 capital elements or deductions - other</b>										
530	1.1.2	<b>ADDITIONAL TIER 1 (AT1) CAPITAL</b>										
540	1.1.2.1	<b>Capital instruments eligible as AT1 Capital</b>										
550	1.1.2.1.1	Paid up capital instruments										
560	1.1.2.1.2*	Memorandum item: Capital instruments not eligible										
570	1.1.2.1.3	Share premium										
580	1.1.2.1.4	(-) Own AT1 instruments										
590	1.1.2.1.4.1	(-) Direct holdings of AT1 instruments										
620	1.1.2.1.4.2	(-) Indirect holdings of AT1 instruments										
621	1.1.2.1.4.3	(-) Synthetic holdings of AT1 instruments										
622	1.1.2.1.5	(-) Actual or contingent obligations to purchase own AT1 instruments										
660	1.1.2.2	<b>Transitional adjustments due to grandfathered AT1 Capital instruments</b>										
670	1.1.2.3	<b>Instruments issued by subsidiaries that are given recognition in AT1 Capital</b>										
680	1.1.2.4	<b>Transitional adjustments due to additional recognition in AT1 Capital of instruments issued by subsidiaries</b>										
690	1.1.2.5	<b>(-) Reciprocal cross holdings in AT1 Capital</b>										
700	1.1.2.6	<b>(-) AT1 instruments of financial sector entities where the institution does not have a significant investment</b>										
710	1.1.2.7	<b>(-) AT1 instruments of financial sector entities where the institution has a significant investment</b>										
720	1.1.2.8	<b>(-) Excess of deduction from T2 items over T2 Capital</b>										
730	1.1.2.9	<b>Other transitional adjustments to AT1 Capital</b>										
740	1.1.2.10	<b>Excess of deduction from AT1 items over AT1 Capital (deducted in CET1)</b>										
744	1.1.2.11	<b>(-) Additional deductions of AT1 Capital due to Article 3 CRR</b>										
748	1.1.2.12	<b>AT1 capital elements or deductions - other</b>										
750	1.2	<b>TIER 2 (T2) CAPITAL</b>										
760	1.2.1	<b>Capital instruments and subordinated loans eligible as T2 Capital</b>										
770	1.2.1.1	Paid up capital instruments and subordinated loans										
780	1.2.1.2*	Memorandum item: Capital instruments and subordinated loans not eligible										
790	1.2.1.3	Share premium										
800	1.2.1.4	(-) Own T2 instruments										
810	1.2.1.4.1	(-) Direct holdings of T2 instruments										
840	1.2.1.4.2	(-) Indirect holdings of T2 instruments										
841	1.2.1.4.3	(-) Synthetic holdings of T2 instruments										
842	1.2.1.5	(-) Actual or contingent obligations to purchase own T2 instruments										
880	1.2.2	<b>Transitional adjustments due to grandfathered T2 Capital instruments and subordinated loans</b>										
890	1.2.3	<b>Instruments issued by subsidiaries that are given recognition in T2 Capital</b>										
900	1.2.4	<b>Transitional adjustments due to additional recognition in T2 Capital of instruments issued by subsidiaries</b>										
910	1.2.5	<b>IRB Excess of provisions over expected losses eligible</b>										
920	1.2.6	<b>SA General credit risk adjustments</b>										
930	1.2.7	<b>(-) Reciprocal cross holdings in T2 Capital</b>										
940	1.2.8	<b>(-) T2 instruments of financial sector entities where the institution does not have a significant investment</b>										
950	1.2.9	<b>(-) T2 instruments of financial sector entities where the institution has a significant investment</b>										
960	1.2.10	<b>Other transitional adjustments to T2 Capital</b>										
970	1.2.11	<b>Excess of deduction from T2 items over T2 Capital (deducted in AT1)</b>										
974	1.2.12	<b>(-) Additional deductions of T2 Capital due to Article 3 CRR</b>										
978	1.2.13	<b>T2 capital elements or deductions - other</b>										

C 02.00 - OWN FUNDS REQUIREMENTS (CA2)			Current reporting month	Q1	Q2	Q3	Q4	Q5	Q6	Q7	Q8	Year-end following Q8
Rows [r]	Item	Label										
010	1	<b>TOTAL RISK EXPOSURE AMOUNT</b>										
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	<b>RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT, COUNTERPARTY CREDIT AND DILUTION RISKS AND FREE DELIVERIES</b>										
050	1.1.1	<b>Standardised approach (SA)</b>										
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	Central governments or central banks										
080	1.1.1.1.02	Regional governments or local authorities										
090	1.1.1.1.03	Public sector entities										
100	1.1.1.1.04	Multilateral Development Banks										
110	1.1.1.1.05	International Organisations										
120	1.1.1.1.06	Institutions										
130	1.1.1.1.07	Corporates										
140	1.1.1.1.08	Retail										
150	1.1.1.1.09	Secured by mortgages on immovable property										
160	1.1.1.1.10	Exposures in default										
170	1.1.1.1.11	Items associated with particular high risk										
180	1.1.1.1.12	Covered bonds										
190	1.1.1.1.13	Claims on institutions and corporates with a short-term credit assessment										
200	1.1.1.1.14	Collective investments undertakings (CIU)										





