COLL 6 Annex 2R

FSA042 - UCITS

	-	you operate one or more UK authorised UCITS schemes or EEA UCITS schemes? es to 1A, do you use derivatives in the scheme(s)?						
our	r answers to questions 1	1A and 2A are b	both Yes, please fill in both tab	les below:				
F	Fund and risk information	1						
	Α	В	С	D	E	F	G	
_		Τ	T	Γ	Γ	1	_	
		Fund authorisation	PRN (for UK funds) or LEI (for		Gross long derivative	Gross short derivative	Derivatives used for investment purposes	
F	Fund name	(UK or EEA)	EEA funds)	million) *	positions (%)	positions (%)	(Yes/No)	
L								

4 Fund and risk information (continued)

Α Η		ı	J	K	L	M	N	
	Clobal avas	Global exposure calculated as (use only one)		F	Risk measure (%)			
	· ·			Relative VaR Absolute V			ute VaR	
Fund name	Leverage (Yes/No)	Market risk (Yes/No)		benchmark over	Mean of all calculations over the past 12 months	Highest value over the past 12 months	Mean of all calculations over the past 12 months	

Α	0	Р	Q	R	S	Т	U	
	F	Risk measure ((%)		Leverage (%)			
	VaR calculation standards		Internal VaR limit	Average	Leverage limit **			
	Holding period (in business days) used for calculation	1-tailed confidence interval	Maximum VaR limit according to defined risk profile +	over the past 12		Usually expected level of leverage as defined in the prospectus ++	Internal maximum leverage limit used for risk management purposes	

5 Derivative use information

Please answer Yes if the derivative type has been used during the preceding 12 months or is currently being used

Α	B	С	D	E	F	G	
	Derivative type						
			Fo	orward			
Fund name	Commodity	Equity	Fixed income	FX	Index	Interest rate	

Α	н	I	J	K	L	M			
		Derivative type							
			F	uture					
Fund name	Commodity	Equity	Fixed income	FX	Index	Interest rate			

Α	A N O		Р	P Q R		S	T
				Derivative type	Э		
				Option			
Fund name	Commodity	Equity	Fixed income	FX	Index	Interest rate	Swaption

5 Derivative use information (continued)

Α	U	V	W	X	Υ	Z	AA	AB
				Derivat	tive type			
			Ç	Swap			Warrant	Other
Fund name	CDS equity	CDS index	CFD equity	CFD index	Interest rate swap	Total return swap	Equity	Other
<u></u>	<u> </u>		<u> </u>	ļ				

6	Please provide any comments you may have on the information you have provided in the box below.

This information has been provided to the FCA in accordance with COLL 6.12.3AR