RCB 3 Annex 3D: Asset & Liability Profile

Completing the form
Please complete all fields in blue.
Please calculate figures with no prepayments and stable Libor SVR and BoE base rate as of reporting date.

This Asset & Liability Profile Form **must be submitted each quarter and on the date of any new issuance or cancellation (in full or part) of regulated covered bonds**.

Warning
Knowingly or recklessly giving us false or misleading information may be a criminal offence (Regulation 38 of the RCB Regulations and section 398 of the Financial Services and Markets Act 2000).

Sending the form
Send this form to us by email to rcb@fca.org.uk. It is our preference for all correspondence to be submitted electronically. If this is not possible your form may also be submitted by post or by hand to the address below.

Regulated Covered Bonds Team
Markets Division
The Financial Conduct Authority
25 The North Colonnade
Canary Wharf
London
E14 5HS

Date	Cover Pool Outstanding Balances and Interest Inflows																											Covered Bonds Balance			Interest Outflow	
	Fixed for Life			Fixed at Origination, Reverting to SVR					Fixed at Origination, Reverting to Tracker					Tracker for Life			Tracker at Origination, Reverting to SVR					SVR for Life									
	Fixed Balance	Repayment	Fixed Interest	Fixed Balance	SVR Balance	Repayment	Fixed Interest	SVR Interest	Fixed Balance	Tracker Balance	Repayment	Fixed Interest	Tracker Interest	Tracker Balance	Repayment	Tracker Interest	Tracker Balance	SVR Balance	Repayment	Tracker Interest	SVR Interest	SVR Balance	Repayment	SVR Interest	Fixed	Floating	Repayment	Fixed	Floating