| Balance sheet A B YesNo I is this report to behalf of a UK consolidation group? If yes, please list the FSA firm reference numbers of the other firms in the consolidation group. Index number FSA FRN | FSA0 | | Α | В |
|--|------|--|--------|---------|
| If yes, please list the FSA firm reference numbers of the other firms in the consolidation group. Index number | | | | 1 |
| Index number FSA FRN | | | | J |
| In (to data element 1), is this a solo-consolidated report? Assets Cash and balances at central banks (excludes client money) Credit items in the course of collection from banks Treasury bills and other eligible bills Deposits with, and loans to, credit institutions Loans and advances to customers Lequity shares Reverse repurchase agreements and cash collateral on securities borrowed A B A Non-trading book Non-trading book Non-trading book Non-trading book Non-trading book Non-trading book Labilities Credit items in the course of collection from banks Labilities Labilities Choth trading and non-trading) Customer accounts Customer accounts Other interage and building societies, including overdrafts and loans from them contrading and contrading below the company of the comp | 2 | If yes, please list the FSA firm reference numbers of the other firms in the consolidation | | FSA FRN |
| If no (to data element 1), is this a solo-consolidated report? Assets Cash and balances at central banks (excludes client money) Credit items in the course of collection from banks Treasury bills and other eligible bills Deposits with, and loans to, credit institutions Learns and advances to customers Deposits with, and loans to, credit institutions Learns and advances to customers Learns and advances agreements and cash collateral on securities borrowed Learns and advances agreements and cash collateral on securities borrowed Learns and advances agreements and cash collateral on securities borrowed Learns and advances to customers Learns and advances agreements and cash collateral on securities borrowed Learns and advances agreements and cash collateral on securities borrowed Learns and advances agreements and cash collateral on securities borrowed Learns and advances agreements and cash collateral on securities and cash | | | | |
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| A sestes Cardit items in the course of collection from banks Credit items in the course of collection from banks Credit items in the course of collection from banks Court in the course of collection from banks Court in the course of collection from banks Court in the course of collection from banks Customer accounts Customer a | 3 | If no (to data element 1), is this a solo-consolidated report? | | l |
| Treasury bills and other eligible bills Deposits with, and loans to, credit institutions Loans and advances to customers Debt securities It equity shares It equity shares Codowill Derivatives Codowill Derivatives Tangible fixed assets Trangible fixed assets Total assets Total assets Total assets Customer accounts Customer accounts Customer accounts Corporate Emoney Corporate Intra-group Other Trading liabilities Trading liabilities Debt securities in issue, excluding covered bonds Covered bonds Delt respect of sale and repurchase agreements, and cash collateral received for securities lent Retirement benefit liabilities Taxation liabilities Taxation liabilities | 5 | | | |
| 8 Deposits with, and loans to, credit institutions 9 Loans and advances to customers 10 Debt securities 11 Equity shares 12 Investment in group undertakings 13 Reverse repurchase agreements and cash collateral on securities borrowed 14 Derivatives 15 Goodwill 16 Other intangible assets 17 Tangible fixed assets 18 Prepayments and accrued income 19 Other assets 20 Total assets 21 Town bank notes issued 22 Items in the course of collection due to other banks 23 Deposits from banks and building societies, including overdrafts and loans from them 24 Customer accounts 25 of which Retail 26 Emoney 27 Corporate 28 Intra-group 30 Trading liabilities 31 Debt securities in issue, excluding covered bonds 22 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 36 Retirement benefit liabilities 37 Provisions | 6 | Credit items in the course of collection from banks | | |
| 9 Loans and advances to customers 10 Debt securities 11 Equity shares 12 Investment in group undertakings 13 Reverse repurchase agreements and cash collateral on securities borrowed 14 Derivatives 15 Goodwill 16 Other intangible assets 17 Tangible fixed assets 18 Prepayments and accrued income 19 Other assets 10 Total assets 11 Total assets 12 Town bank notes issued 13 Liabilities 14 Liabilities 15 Cooperate 16 E-money 17 Corporate 18 Intra-group 19 Other assets 10 Deposits from banks and building societies, including overdrafts and loans from them 19 Trading liabilities 10 Debt securities in issue, excluding covered bonds 10 Covered bonds 11 Derivatives 12 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 18 Retirement benefit liabilities 19 Provisions | 7 | Treasury bills and other eligible bills | | |
| 10 Debt securities 11 Equity shares 12 Investment in group undertakings 13 Reverse repurchase agreements and cash collateral on securities borrowed 14 Derivatives 15 Goodwill 16 Other intangible assets 17 Tangible fixed assets 18 Prepayments and accrued income 19 Other assets 20 Total assets 10 Total assets 11 Items in the course of collection due to other banks 21 Deposits from banks and building societies, including overdrafts and loans from them 22 Items in the course of office including overdrafts and loans from them 24 Customer accounts 25 of which Retail 26 E-money 27 Corporate 18 Intra-group 29 Other 20 Other 20 Items in items in sue, excluding covered bonds 20 Covered bonds 21 Debt securities in issue, excluding covered bonds 22 Covered bonds 23 Derivatives 24 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 25 Retirement benefit liabilities 26 Taxation liabilities 27 Provisions | 8 | Deposits with, and loans to, credit institutions | | |
| 10 Debt securities 11 Equity shares 12 Investment in group undertakings 13 Reverse repurchase agreements and cash collateral on securities borrowed 14 Derivatives 15 Goodwill 16 Other intangible assets 17 Tangible fixed assets 18 Prepayments and accrued income 19 Other assets 20 Total assets 10 Total assets 11 Items in the course of collection due to other banks 21 Deposits from banks and building societies, including overdrafts and loans from them 22 Items in the course of office including overdrafts and loans from them 24 Customer accounts 25 of which Retail 26 E-money 27 Corporate 18 Intra-group 29 Other 20 Other 20 Items in items in sue, excluding covered bonds 20 Covered bonds 21 Debt securities in issue, excluding covered bonds 22 Covered bonds 23 Derivatives 24 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 25 Retirement benefit liabilities 26 Taxation liabilities 27 Provisions | 9 | Loans and advances to customers | | |
| 1 Equity shares | | | | |
| Investment in group undertakings | | | | |
| 13 Reverse repurchase agreements and cash collateral on securities borrowed 14 Derivatives 15 Goodwill 16 Other intangible assets 17 Tangible fixed assets 18 Prepayments and accrued income 19 Other assets 20 Total assets 10 Total assets 11 A Description of the course of collection due to other banks 21 Deposits from banks and building societies, including overdrafts and loans from them 22 Litems in the course of collection due to other banks 23 Deposits from banks and building societies, including overdrafts and loans from them 24 Customer accounts 25 of which Retail 26 E-money 27 Corporate 28 Intra-group 29 Other 30 Trading liabilities 31 Debt securities in issue, excluding covered bonds 32 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 36 Taxation liabilities 37 Provisions | | , , | | |
| Derivatives 15 Goodwill | | | | |
| 15 Goodwill 16 Other intangible assets | | | | |
| 16 Other intangible assets 17 Tangible fixed assets 18 Prepayments and accrued income 19 Other assets 20 Total assets 10 Which assets 21 Own bank notes issued 22 Items in the course of collection due to other banks 23 Deposits from banks and building societies, including overdrafts and loans from them 24 Customer accounts 25 of which Retail 26 E-money 27 Corporate 28 Intra-group 29 Other 30 Trading liabilities 31 Debt securities in issue, excluding covered bonds 32 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 35 Retirement benefit liabilities 36 Taxation liabilities 37 Provisions | 14 | Derivatives | | |
| 18 Prepayments and accrued income 19 Other assets 20 Total assets Liabilities 21 Own bank notes issued 22 Items in the course of collection due to other banks 23 Deposits from banks and building societies, including overdrafts and loans from them 24 Customer accounts 25 of which Retail 26 E-money 27 Corporate 28 Intra-group 29 Other 30 Trading liabilities 31 Debt securities in issue, excluding covered bonds 32 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 35 Retirement benefit liabilities 36 Taxation liabilities 37 Provisions | | | | |
| 19 Other assets Clabilities Liabilities 21 Own bank notes issued 22 Items in the course of collection due to other banks 23 Deposits from banks and building societies, including overdrafts and loans from them 24 Customer accounts 25 of which Retail 26 E-money 27 Corporate 28 Intra-group 29 Other 30 Trading liabilities 31 Debt securities in issue, excluding covered bonds 32 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 35 Retirement benefit liabilities 36 Taxation liabilities 37 Provisions | 17 | Tangible fixed assets | | |
| Liabilities Cown bank notes issued Litems in the course of collection due to other banks Deposits from banks and building societies, including overdrafts and loans from them Customer accounts of which Retail E-money Corporate Intra-group Cher Trading liabilities Debt securities in issue, excluding covered bonds Covered bonds Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent Retirement benefit liabilities Taxation liabilities Taxation liabilities Provisions | 18 | Prepayments and accrued income | | |
| Liabilities 21 Own bank notes issued 22 Items in the course of collection due to other banks 23 Deposits from banks and building societies, including overdrafts and loans from them 24 Customer accounts 25 of which Retail 26 E-money 27 Corporate 28 Intra-group 29 Other 30 Trading liabilities 31 Debt securities in issue, excluding covered bonds 32 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 35 Retirement benefit liabilities 36 Taxation liabilities 37 Provisions | 19 | Other assets | | |
| Liabilities 21 Own bank notes issued 22 Items in the course of collection due to other banks 23 Deposits from banks and building societies, including overdrafts and loans from them 24 Customer accounts 25 of which Retail 26 E-money 27 Corporate 28 Intra-group 29 Other 30 Trading liabilities 31 Debt securities in issue, excluding covered bonds 32 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 36 Retirement benefit liabilities 37 Provisions | 20 | Total assets | | |
| 21 Own bank notes issued | | | | |
| Items in the course of collection due to other banks | | Liabilities | A | |
| Deposits from banks and building societies, including overdrafts and loans from them 24 Customer accounts 25 of which Retail 26 E-money 27 Corporate 28 Intra-group 29 Other 30 Trading liabilities 31 Debt securities in issue, excluding covered bonds 32 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 35 Retirement benefit liabilities 36 Taxation liabilities 37 Provisions | 21 | Own bank notes issued | |] |
| them 24 Customer accounts 25 of which Retail 26 | 22 | Items in the course of collection due to other banks | |] |
| Customer accounts of which Retail E-money Corporate Intra-group Other Trading liabilities Debt securities in issue, excluding covered bonds Covered bonds Derivatives Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent Retirement benefit liabilities Taxation liabilities Taxation liabilities | 23 | | |] |
| of which Retail E-money Corporate Intra-group Other Trading liabilities Trading liabilities Debt securities in issue, excluding covered bonds Covered bonds Derivatives Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent Retirement benefit liabilities Taxation liabilities Taxation liabilities | | them | |] - |
| 26 E-money 27 Corporate 28 Intra-group 29 Other 30 Trading liabilities 31 Debt securities in issue, excluding covered bonds 32 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 35 Retirement benefit liabilities 36 Taxation liabilities 37 Provisions | | | | |
| Intra-group Other Trading liabilities Debt securities in issue, excluding covered bonds Covered bonds Derivatives Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent Retirement benefit liabilities Taxation liabilities | 26 | E-money | | |
| Trading liabilities Debt securities in issue, excluding covered bonds Covered bonds Derivatives Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent Retirement benefit liabilities Taxation liabilities | 28 | Intra-group | | |
| 31 Debt securities in issue, excluding covered bonds 32 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 35 Retirement benefit liabilities 36 Taxation liabilities 37 Provisions | 29 | Other | |] |
| 22 Covered bonds 33 Derivatives 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent 35 Retirement benefit liabilities 36 Taxation liabilities 37 Provisions | 30 | Trading liabilities | | I |
| Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent Retirement benefit liabilities Taxation liabilities Provisions | | | | |
| received for securities lent 35 Retirement benefit liabilities 36 Taxation liabilities 37 Provisions | 33 | Derivatives | |] |
| 36 Taxation liabilities 37 Provisions | 34 | | | |
| 37 Provisions | 35 | Retirement benefit liabilities | |] |
| | 36 | Taxation liabilities | |] |
| 38 Subordinated liabilities | 37 | Provisions | | |
| | 38 | Subordinated liabilities | |] |

39 Accruals and deferred income

| 40 | Other liabilities | | | | |
|----|---|--------------------------|-----------|--------------|--------|
| 41 | Subtotal | | | | |
| | | | | | |
| 42 | Called up share capital, including partnership, LLP and sole trader capital | | | | |
| 43 | Reserves | | | | |
| 44 | Minority interests | | | | |
| 45 | Total liabilities and equity | | | | |
| | Memorandum items | | | | |
| | Derivatives | Notional contract amount | Reporting | g date value | |
| | | | Assets | Liabilities | |
| 46 | Foreign exchange | A | В | С | \Box |
| 47 | Interest rate | | | | \Box |
| 48 | Credit derivatives | | | | |
| 49 | Equity and stock index | | | | |
| 50 | Commodity | | | | |
| 51 | Other | | | | \Box |
| 52 | Total | | | | 1 |
| 53 | Total after accounting netting | Г | | | _ _ |
| | Other items | | | | |
| 54 | Direct credit substitutes | | | | |
| 55 | Transaction related contingents | | | | |
| 56 | Trade-related contingents | | | | |
| 57 | Asset sales with recourse | | | | |
| 58 | Forward asset purchases | | | | |
| 59 | Forward forward deposits placed | | | | |
| 60 | Uncalled partly-paid shares and securities | | | | |
| 61 | NIFs and RUFs | | | | |
| 62 | Endorsement of bills | | | | |
| 63 | Other commitments | | | | |
| 64 | Client Money | | | | |
| 65 | Number of customers | | | | |

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FSA002 Income sta

| come | statement | A | В |
|----------|--|--------------------------|--------|
| | | Of which Trading book | Total |
| 1 | Financial & operating income - total | Trading book | . otai |
| | | | |
| 2 | Interest income | | |
| 3 4 | of which on retail secured loans on retail unsecured loans (including bank deposits) | | |
| 5 | on card accounts | | |
| 6 | other | | |
| ŭ | | | |
| 7 | Fee and commission income | | |
| 8 | of which Gross commission and brokerage | | |
| 9 | Performance fees | | |
| 10 | Investment management fees | | |
| 11 | Investment advisory fees | | |
| 12 | Corporate finance | | |
| 13 | UCITS management fees | | |
| 14 | Other fee and commission income | | |
| 15 | Trading income (losses) | | |
| 16 | of which on trading investments | | |
| 17 | charges on UCITS sales / redemptions | | |
| 18 | on foreign exchange | | |
| 19 | other trading income | | |
| | | | |
| 20 | Gains (losses) arising from non-trading instruments | | |
| | | | |
| 21 | Realised gains (losses) on financial assets & liabilities (other than HFT and FVTPL) | | |
| 22 | Dividend income | | |
| 22 | Dividend income | | |
| 23 | Other operating income | | |
| | , | | |
| 24 | Gains (losses) on disposals of HFS non-current assets & discontinued operations | | |
| | | | |
| 25 | Financial & operating charges | | |
| 00 | | | |
| 26 | Interest paid | | |
| 27 28 | of which on bank and building society deposits on retail deposits | | |
| 20 29 | on corporate deposits | | |
| 30 | on intra-group deposits | | |
| 31 | on other deposits | | |
| ٠. | on one deposite | | |
| 32 | Fee and commission expense | | |
| | | | |
| 33 | Other operating expenses | | |
| | | | |
| 34 | Other costs | | |
| 25 | Staff expenses | | |
| 35 36 | of which staff costs (ie non-discretionary) | | |
| 37 | charges for discretionary staff costs | | |
| 0, | onal goo for allowall and octo | | |
| 38 | General administrative expenses | | |
| | | | |
| 39 | Depreciation & amortisation | | |
| 46 | | | |
| 40 | Impairment/Provisions | | |
| 41 | Other charges | | |
| 71 | Onto thatges | | |
| 42 | Share of profit (losses) of associates | | |
| | | | |
| 43 | Exceptional items | | |

| FSA002 | continued | | |
|--------|--|---|--|
| 44 | Profit (loss) before tax | | |
| | • | | |
| 45 | Tax expense (income) | | |
| | | , | |
| 46 | Net profit (loss) | | |
| | | | |
| Memora | andum items | | |
| 47 | Dividends paid during year | | |
| | | | |
| 48 | Give details here of exceptional items | | |
| | | | |
| | | | |
| | | | |

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FSA003

Capital adequacy

| | The firm completing this is subject to the capital rules for (tick one only): | | | |
|--|--|---|--------------------------------------|-------------|
| 1 | A UK bank or a building society | | | |
| 2 | A full scope BIPRU investment firm | | | |
| 3 | A BIPRU limited activity firm | | | |
| 4 | A BIPRU limited licence firm, including a UCITS investment firm | | | |
| 5 | If you are a full scope BIPRU investment firm, do you meet the conditions in BIPRU TP 12.1R? | | | |
| | If you are a BIPRU investment firm, are you a: | | | |
| 6 | BIPRU 730K firm | | | |
| 7 | BIPRU 125K firm (excluding UCITS investment firms) | | | |
| 8 | UCITS investment firm | | | |
| 9 | BIPRU 50K firm | | | |
| 10 | Do you have an investment firm consolidation waiver under BIPRU 8.4? | | | |
| 11 | Have you notified the FSA, at least one month in advance of the date of this | | | |
| | report, that you intend to deduct illiquid assets? | | | |
| 12 | Basis of reporting | | | |
| | Unconsolidated/Solo-consolidated/Consolidated | | | |
| | If consolidated, please complete data elements 13 and 14, otherwise go straig. | | l t 15. | |
| 13 | For consolidated reporting, provide | | | |
| - | · · · · · · · · · · · · · · · · · · · | Α | | В |
| | Group reference | | Group name | |
| | | | | |
| 14 | For consolidated reporting, provide details of all other FSA authorised firms inc | | olidated report. | _ |
| | EDN. | A | 1 | В |
| | FRN | | Name | |
| | | | | |
| | | | | |
| | | | | 1 |
| | | | 1 | |
| | | A Capital resources for all other purposes | B Capital resources omitting Stage C | |
| 15 | Total capital after deductions | Capital resources for all | Capital resources |] |
| 15 16 | Total capital after deductions Total tier one capital after deductions | Capital resources for all | Capital resources omitting |] |
| 16 | Total tier one capital after deductions | Capital resources for all | Capital resources omitting |] |
| 16 17 | Total tier one capital after deductions Core tier one capital | Capital resources for all | Capital resources omitting |]]] |
| 16 17 18 | Total tier one capital after deductions Core tier one capital Permanent share capital | Capital resources for all | Capital resources omitting |]] |
| 16 17 18 19 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves | Capital resources for all | Capital resources omitting |]] |
| 16 17 18 19 20 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses | Capital resources for all | Capital resources omitting |] |
| 16 17 18 19 20 21 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital | Capital resources for all | Capital resources omitting |] |
| 16 17 18 19 20 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses | Capital resources for all | Capital resources omitting |]] |
| 16 17 18 19 20 21 22 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account | Capital resources for all | Capital resources omitting |] |
| 16 17 18 19 20 21 22 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account | Capital resources for all | Capital resources omitting |] |
| 16 17 18 19 20 21 22 23 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits | Capital resources for all | Capital resources omitting |] |
| 16 17 18 19 20 21 22 23 | Total tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital | Capital resources for all | Capital resources omitting | |
| 16 17 18 19 20 21 22 23 24 25 26 | Total tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit | Capital resources for all | Capital resources omitting |] |
| 16 17 18 19 20 21 22 23 24 25 26 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit Deductions from tier one capital | Capital resources for all | Capital resources omitting | |
| 16 17 18 19 20 21 22 23 24 25 26 27 28 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit Deductions from tier one capital Investments in own shares | Capital resources for all | Capital resources omitting | |
| 16 17 18 19 20 21 22 23 24 25 26 27 28 29 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit Deductions from tier one capital Investments in own shares Intangible assets | Capital resources for all | Capital resources omitting | |
| 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit Deductions from tier one capital Investments in own shares Intangible assets Excess on limits for non innovative tier one instruments | Capital resources for all | Capital resources omitting | |
| 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit Deductions from tier one capital Investments in own shares Intangible assets Excess on limits for non innovative tier one instruments Excess on limits for innovative tier one instruments | Capital resources for all | Capital resources omitting | |
| 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit Deductions from tier one capital Investments in own shares Intangible assets Excess on limits for non innovative tier one instruments Excess of drawings over profits for partnerships, LLPs or sole traders | Capital resources for all | Capital resources omitting | |
| 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit Deductions from tier one capital Investments in own shares Intangible assets Excess on limits for non innovative tier one instruments Excess on limits for innovative tier one instruments | Capital resources for all | Capital resources omitting | |
| 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 | Total tier one capital after deductions Core tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit Deductions from tier one capital Investments in own shares Intangible assets Excess on limits for non innovative tier one instruments Excess of drawings over profits for partnerships, LLPs or sole traders | Capital resources for all | Capital resources omitting | |
| 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 | Total tier one capital Permanent share capital Profit and loss account and other reserves Interim net losses Eligible partnership, LLP or sole trader capital Share premium account Externally verified interim net profits Other tier one capital Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit Deductions from tier one capital Investments in own shares Intangible assets Excess on limits for non innovative tier one instruments Excess on limits for innovative tier one instruments Excess of drawings over profits for partnerships, LLPs or sole traders Net losses on equities held in the available-for-sale financial asset category | Capital resources for all | Capital resources omitting | |

| | | A | B |
|-----|---|------------------------------|-------------------|
| | | Capital resources for all | Capital resources |
| | | other purposes | omitting |
| 36 | Upper tier two capital | | Stage C |
| 37 | Excess on limits for tier one capital transferred to upper tier two capital | | |
| 38 | Upper tier two capital instruments | | |
| 39 | Revaluation reserve | | |
| 40 | General/collective provisions | | |
| 41 | Surplus provisions | | |
| 42 | Lower tier two capital | | |
| 43 | Lower tier two capital instruments | | |
| 44 | Excess on limits for lower tier two capital | | |
| 45 | Deductions from tier two capital | | |
| 46 | Excess on limits for tier two capital | | |
| 47 | Other deductions from tier two capital | | |
| 48 | Deductions from total of tiers one and two capital | | |
| 49 | Material holdings | | |
| 50 | Expected loss amounts and other negative amounts | | |
| 51 | Securitisation positions | | |
| 52 | Qualifying holdings | | |
| 53 | Contingent liabilities | | |
| 54 | Reciprocal cross-holdings | | |
| 55 | Investments that are not material holdings or qualifying holdings | | |
| 56 | Connected lending of a capital nature | | |
| 57 | Total tier one capital plus tier two capital after deductions | | - |
| 31 | Total tief one capital plus tief two capital after deductions | | |
| 58 | Total tier three capital | | |
| 59 | Excess on limits for total tier two capital transferred to tier three capital | | |
| 60 | Short term subordinated debt | | |
| 61 | Net interim trading book profit and loss | | |
| 62 | Excess on limit for tier three capital | | |
| 63 | Unused but eligible tier three capital (memo) | | |
| 64 | Total capital before deductions | | |
| 0.5 | | | 1 |
| 65 | Deductions from total capital | | |
| 66 | Excess trading book position | | |
| 67 | Illiquid assets | | |
| 68 | Free deliveries | | |
| 69 | Base capital resources requirement | | |
| 70 | Total variable capital requirement | | |
| 71 | Variable capital requirement for UK banks and building societies | | |
| 72 | Variable capital requirement for full scope BIPRU investment firms | | |
| 73 | Variable capital requirement for BIPRU limited activity firms | | |
| 74 | Variable capital requirement for BIPRU limited licence firms | | |
| 75 | Variable capital requirement for UCITS investment firms | | |
| 76 | Variable capital requirements to be met from tier one and tier two capital | | |
| 77 | Total credit risk capital component | | |
| 78 | Credit risk calculated by aggregation for UK consolidation group reporting | | |
| 79 | Credit risk capital requirements under the standardised approach | | |
| 80 | Credit risk capital requirements under the IRB approach | | |
| 81 | Under foundation IRB approach | | |
| 82 | Retail IRB | | |
| 83 | Under advanced IRB approach | | |
| 84 | Other IRB exposures classes | | |

Page 2 FSA003

| | | Α | В |
|------------|---|-------------------|---------------------|
| | | Capital | Capital |
| | | resources for all | resources |
| | | other purposes | omitting Stage C |
| 85 | Total operational risk capital requirement | | Olage O |
| 86 | Operational risk calculated by aggregation for UK consolidation group | | |
| | reporting | | |
| 87 | Operational risk basic indicator approach | | |
| 88 | Operational risk standardised/alternative standardised approaches | | |
| 89 | Operational risk advanced measurement approaches | | |
| 90 | Reduction in operational risk capital requirement under BIPRU TP 12.1 | | |
| 30 | Reduction in operational risk capital requirement under bit No 11 12.1 | | |
| 91 | Counterparty risk capital component | | |
| | osamo party non supriar component | | |
| 92 | Capital requirements for which tier three capital may be used | | |
| | | | |
| 93 | Total market risk capital requirement | | |
| 94 | Market risk capital requirement calculated by aggregation for UK consolidation | | |
| 95 | group reporting Position, foreign exchange and commodity risks under standardised | | |
| 95 | approaches (TSA) | | |
| 96 | Interest rate PRR | | |
| 97 | Equity PRR | | |
| 98 | Commodity PRR | | |
| 99 | Foreign currency PRR | | |
| 100 | CIU PRR | | |
| 101 | Other PRR | | |
| 102 | Position, foreign exchange and commodity risks under internal models (IM) | | |
| | | | |
| 103 | Concentration risk capital component | | |
| 101 | Fixed available and see viscourant | | |
| 104 | Fixed overhead requirement | | |
| 105 | Capital resources requirement arising from capital floors | | |
| 106 | Surplus (+) / Deficit (-) of own funds | | |
| 107 | Solvency ratio (%) | | |
| 108 | Individual Capital Guidance - total capital resources | | |
| 109 | Individual Capital Guidance - general purpose capital | | |
| 110 | Surplus/(deficit) total capital over ICG | | |
| 111 | Surplus/(deficit) general purposes capital over ICG | | |
| | | | |
| | MEMORANDUM ITEMS | | |
| 112 | Value of portfolio under management - UCITS investment firms | | |
| | Prudential filters | | |
| 113 | Unrealised gains on available-for-sale assets | | |
| 114 | Unrealised gains (losses) on investment properties | | |
| 115 | Unrealised gains (losses) on land and buildings | | |
| 116 | Unrealised gains (losses) on debt instruments held in the available for sale | | |
| | category | | |
| 117 | Unrealised gains (losses) on cash flow hedges of financial instruments | | |
| 118 | Unrealised gains (losses) on fair value financial liabilities | | |
| 119 | Defined benefit asset (liability) | | |
| 120 | Deficit reduction amount if used | | |
| 121 | Deferred acquisition costs (deferred income) (DACs/DIRs) | | |
| | Minority interests | | |
| 122 | Minority interests included within capital resources | | |
| 123 | of which: innovative tier one instruments | | |
| | | | |
| | Profits | | |
| 124 | Profits not externally verified at the reporting date but subsequently verified | | |
| 125 | Total capital after deductions after profits have been externally verified | | |
| | | | |
| 400 | Allocation of deductions between tier one and two capital | | |
| 126 | Material insurance holdings excluded from allocation | | |
| 127 128 | Allocated to tier one capital Allocated to tier two capital | | |
| | | | |

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A Capital resources for all other purposes

B Capital resources omitting Stage C

Firms on the IRB/AMA approaches

| | Firms on the IRB/AMA approaches | |
|-----|--|---|
| 129 | Total capital requirement under pre-CRD rules | |
| 130 | Total credit risk capital component under pre-CRD | |
| 131 | Expected loss amounts - wholesale, retail and purchased receivables | |
| 132 | Expected loss amounts - equity | |
| 133 | Total value adjustments and provisions eligible for the "EL less provisions" calculation under IRB | |
| 134 | Total deductions from tier 1 and tier 2 capital according to pre-CRD rules | |
| | | • |

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FSA004 Further breakdown of certain credit risk data

| | Α | В |
|---|-------------|----------|
| | Capital | Exposure |
| | requirement | value |
| Breakdown under the Standardised Approach by exposure classes | ' | |
| 1 Total | | |
| 2 Central governments or central banks | | |
| 3 Regional governments or local authoritites | | |
| 4 Administrative bodies and non-commercial undertakings | | |
| 5 Multilateral development banks | | |
| 6 International organisations | | |
| 7 Institutions | | |
| 8 Corporates | | |
| 9 Retail | | |
| 10 Secured on real estate property | | |
| 11 Past due items | | |
| 12 Items belonging to regulatory high risk categories | | |
| 13 Covered bonds | | |
| 14 Securitisation positions | | |
| 15 Short term claims on institutions and corporates | | |
| 16 Collective investment undertakings | | |
| 17 Other items | | |
| | | |
| Breakdown under the Foundation IRB | <u>-</u> | _ |
| 18 Total | | |
| 19 Central governments and central banks | | |
| 20 Institutions | | |
| 21 Corporates | | |
| 22 Of which: to companies according to BIPRU 4.4.59 to BIPRU 4.4.60 | | |
| | | |
| Breakdown of Retail IRB | | |
| 23 Total | | |
| 24 Retail mortgages | | |
| 25 Qualifying Revolving Retail Exposures | | |
| 26 Retail SME | | |
| 27 Other retail | | |
| | | |
| Breakdown under Advanced IRB | | = |
| 28 Total | | |
| 29 Central governments and central banks | | |
| 30 Institutions | | |
| 31 Corporates | | |
| 32 Of which: to companies according to BIPRU 4.4.59 to BIPRU 4.4.60 | | |
| | | |
| Breakdown of other IRB exposure classes | | |
| 33 Total | | |
| 34 Equity claims | | |
| 35 Securitisation positions | | |
| 36 Non-credit obligation assets | | |

FSA005 Market risk

| | | A | D | C | ט | _ | Г | G |
|----|--|-----|-----|-----|-----|----------|-------|-------|
| | Interest rate risk | | | | | | | |
| | General interest rate risk | USD | GBP | EUR | CHF | YEN | Other | Total |
| 1 | Valuations of longs | | | | | | | |
| 2 | Valuation of shorts | | 1 | | • | 1 | • | |
| 3 | PRR (as per handbook) | | | | | | | l |
| | Specific interest rate risk | | | | | | | |
| | Amount by risk bucket | | | | | | | Total |
| 4 | 0.00% | | | | | | | |
| 5 | 0.25% | | | | | | | |
| 6 | 1.00% | | | | | | | |
| 7 | 1.60% | | | | | | | |
| 8 | 8.00% | | | | | | | |
| 9 | 12.00% | | | | | | | |
| 10 | PRR | | | | | | | |
| | | | | | | | i | |
| 11 | Securitisation exposures/unrated liquidity facilities PRR | | | | | | | |
| 12 | Ordinary CDS PRR | | | | | | | |
| 13 | Securitisation CDS PRR | | | | | | | |
| 14 | Basic interest rate PRR calculation for equity instruments | | | | | | | |
| 15 | Option PRR for interest rate positions | | | | | | | |
| 16 | CAD1 PRR for interest rate positions | | | | | | | |
| 17 | Other PRR | | | | | | | |
| 18 | Total interest rate PRR | | | | | | | |
| | | | | | | <u> </u> | | |
| | Equity risk | | | | | | | |
| | General equity risk (or simplified) | | | | | | | Total |
| 19 | Valuations of longs | | | | | | | |
| 20 | Valuation of shorts | | | | | | | |
| 21 | PRR | | | | | | | 1 |

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| FSA005 co | ontinued | Α | В | С | D | Ε | F | G |
|-----------|--|-----------------|-------------|-------|--|----------|-------|-------|
| | Specific equity risk by risk bucket | | | | | | | Total |
| 22 | Qualifying equities | | | | | | • | |
| 23 | Qualifying equity indices | | | | | | • | |
| 24 | Other equities, equity indices or equity baskets | | | | | | • | |
| 25 | PRR | | | | | | | |
| | | | | | | | | |
| 26 | Option PRR for equity positions | | | | | | • | |
| 27 | CAD 1 PRR for equity positions | | | | | | • | |
| 28 | Other PRR | | | | | | 1 | |
| 29 | Total Equity PRR | | | | | | | |
| | • | | | | | | | |
| | Commodity Risk | Precious metals | Base metals | softs | energy | other | | Total |
| 30 | Valuation of longs | | | | | | 1 | |
| 31 | Valuation of shorts | | † | | 1 | | 1 | |
| 32 | Outright PRR | | † | | | | 1 | |
| 33 | Spread PRR | | † | | | | 1 | |
| 34 | Carry PRR | | + | | | | 1 | |
| 35 | Simplified PRR | | + | | | | 1 | |
| 36 | Total PRR | | + | | | | | |
| | | L | | | <u> </u> | | 1 | |
| 37 | Option PRR for commodity positions | | | | | | ' | |
| 38 | CAD 1 PRR for commodity positions | | 1 | | 1 | ſ ' | 1 | |
| 39 | Other PRR | | | | | | 1 | |
| 40 | Total Commodity PRR | | <u> </u> | | <u> </u> | | 1 | |
| | • | L | | | <u> </u> | | 1 | |
| | Foreign currency risk | | | | | | | |
| | General foreign currency risk | USD | GBP | EUR | CHF | YEN | Other | Total |
| 41 | Total net long positions | | | | | | | |
| 42 | Total net short positions | | | | | <u> </u> | | |
| 43 | Net gold position | | | | | <u> </u> | | |
| 44 | PRR | | 1 | | | · · | | |

| FSA005 co | entinued | A USD | B GBP | C EUR | D Chf | E YEN | F Other | G Total |
|-----------|--|----------|----------|----------|----------|----------|------------|------------|
| 45 | Option PRR for foreign currency | | | | | | | |
| 46 | CAD 1 PRR for foreign currency | | | | | | | |
| 47 | Other | | | | | | | |
| 40 | T. L. L. C. | | <u> </u> | | <u> </u> | <u> </u> | <u> </u> | r |
| 48 | Total foreign currency PRR | | | | | | | |
| | Collective investment undertaking risk General CIU risk | USD | GBP | EUR | CHF | YEN | Other | Total |
| 49 | Total net long positions | | | | | | | |
| 50 | Total net short positions | | | | | | | |
| 51 | PRR | | | | | | | |
| | | | | | | | | |
| 52 | Option PRR for CIU | | | | | | | |
| 53 | CAD 1 PRR for CIU | | | | | | | |
| 54 | Other PRR | | | | | | | |
| 55 | Total CIU PRR | | T | I | I | <u> </u> | I | г |
| 00 | Total Old Tritt | | | | <u> </u> | <u> </u> | <u> </u> | |
| | Other PRR | | | | | | | |
| 56 | Any other PRR | | | | | | | |
| | · | | | | | | | |
| | | | | | | | | |
| | VaR model risk | | | | | | | |
| 57 | Multiplier | | | | | | | |
| 58 | Previous day's VaR PRR | | | | | | | |
| 59 | Average of previous 60 days VaR | | | | | | | |
| 60 | Incremental Default Risk Surcharge | | | | | | | |
| 64 | VaR model based PRR | | | | | | | |
| 61 | vak model based PKK | | | | | | | |
| | | | | | | | | |
| 62 | GRAND TOTAL PRR | | | | | | | |

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FSA006 Market risk - supplementary data

| | Daily outturn | data | | | | | | | | | | |
|---|---------------------|----------------------------|--------------------------|-----------------------|----------|---------------|------------------------|-------------------|---|---|------------|-----------------------------------|
| | Closing P&L date | VaR confidence level | Holding period (days) | Business unit code | Currency | Value at risk | BIPRU 7.10 cleaned P&L | Starting P&L date | | Last date Var historic data updated | Add-on VaR | BIPRU 7.10 hypothetical P&L |
| 1 | A | В | С | D | Е | F | G | Н | J | K | L | М |
| 1 | | | | | | | | | | | | |
| 2 | | | | · | | | | | | | | |
| n | | | | | | | | | | | | |

| Орега | nonal risk | | | | The Standardised Approach (and Alternative Standardised Approach) | Advanced Measurement Approach | |
|----------------------------|--|---|---|---|--|-------------------------------------|------------|
| | | | | | Α | В | |
| 1 | Approach adopte | | 414:44 | | | | |
| | Fill in the columns Relevant income | | | | | | |
| 2 | - corporate finance | | average | | | | |
| 3 | - trading and sales | | | | | | |
| 4 | - retail brokerage | 3 | | | | | |
| 5 | - commercial bank | kina | | | | | |
| 6 | - retail banking | 3 | | | | | |
| 7 | - payment and set | ttlement | | | | | |
| 8 | - agency services | | | | | | |
| 9 | - asset manageme | ent | | | | | |
| 10 11 12 13 14 | | of loans and adva king nts before risk trans tured in business p | ances - 3 year ave sfer mechanisms a practice excluded fr | nd expected loss deduction capital requiremen | | | |
| 15 | Capital required - | total | | | | | |
| Opera 16 17 | tional risk losses Gross loss amou Total number of l | nt for the whole p | | | | | |
| 18 | Date event added to loss database A | Date of loss event B | Gross Loss Amount C | Certainty of loss | Business line | Event type | Commentary |
| 1 | | | | | | | |
| 2 | | | | | | | |
| n | | | | | | | |

FSA008

Large exposures

| | | | | | | | Α | В | | | | | | | | | | | | | |
|--------|--|--------|--|----------------------|------------------|------------------|-----------------|------------------------|-------------------------|------------------------|-----------------|------------------------|---------------|---------------------------|-----------|---|------|---------------------------------------|---|---|---|
| | 1 Is this | report | by a UK consolidation group und | der BIPRU 8 Anı | n 1R? | | |] | | | | | | | | | | | | | |
| | For consolidated reporters only 2 List the FSA Firm Reference Numbers of the members of the UK consolidation group | | | | n group | Index no 1 n | FSA FRN | | | | | | | | | | | | | | |
| | | | olidated/solo-consolidated rep member of a UK integrated grou | | | | |] | | | | | | | | | | | | | |
| | _ | - | ures at the reporting date (oth | ner than to mem A | bers of integrat | ed groups under | BIPRU 10.8 c | or BIPRU 10.9 |) | | | | | Capital resource 10.5.4R) | es (BIPRU | В | | | | | |
| | Exposure no Counterparty name (or group name) Gross % of capital resources under BIPRU 10.5.3R | | | Exempt (| exposures | | Of which Non | -exempt ex | kposures | | Trading book c | oncentration | risk excesses | CNCOM | PD % | LGD % | EL % | Credit risk capital requirement | | | |
| | | | | | | | Amount | % of capital resources | Non- trading book | % of capital resources | Trading book | % of capital resources | | | | Persisted for more than 10 business days - % | | | | | |
| | 5 A | ١ | В | С | D | Е | F | G | Н | J | К | L | M | N | P | Q | R | S | Т | U | ٧ |
| | | | | | | | | | | | | | | | | | | | | | |
| | n Total | | | | | | | | | | | | | | | | | | | | |
| | Total | | J | | | | | | | | | | | J 1 | |] | | J | | | |
| | out in E | BIPRU | the firm has notified the FSA ur 10.5.6R or 10.5.8R (tick to conf | firm) | | | | | | A | | | | | | | | | | | |
| Part 2 | : Details | of co | nnected counterparties at the | reporting date | (excluding to m | embers of integr | ated groups (| ınder BIPRU | 10.8 or BIP | RU 10.9) | | | | | | | | | | | |
| | Exposi | ure no | Individual counterparties (each | Gross | % of capital | Exposure after | | | | Of which | | | | 1 | | | | | | | |

| | Individual counterparties (each | | % of capital | | Of which | | | | | | | | |
|---|--|----------|--------------------------|---|------------------|---|-------------------------|---|-----------------|---|-------------|--|--|
| | individually above 2.5% capital resources) | exposure | resources under BIPRU | | Exempt exposures | | Non-exempt exposures | | | | | | |
| | | | 10.5.3R | | Amount | % | Non- trading book | % | Trading book | % | Aggregate 9 | | |
| Α | В | С | D | E | F | G | Н | J | K | L | M | | |
| | Individually <2.5% of capital resources | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |

Part 3: Trading book concentration risk excesses since the last reporting date (excluding any that exist in Part 1 at the reporting date)

| | Exposure no | | exposure | resources | Exposure after credit risk mitigation | Non-e | Of which exposi | ures | Is it a member of a |
|---|-------------|---|----------|-----------|---|----------------------------|-----------------|---------------------|---|
| | | | | 10.5.3R | | Non-trading book amount | book amount | excess of 25% of | diverse block or residual block? |
| 8 | Α | В | С | D | Е | F | G | н | J |
| | 1 | | | | | | | | |
| | | | | | | | | | |
| | п | | | | | | | | |

Unconsolidated or solo-consolidated reporters only Part 4: Significant transactions with the mixed activity holding company and its subsidiaries

| Transaction | Counterparty name | Transaction or | % of capital |
|-------------|-------------------|----------------|--------------|
| no | | exposure value | resources |
| | | | |
| | | | |
| | | | |
| Α . | В | С | D |
| 1 | | | |
| | | | |
| n | | | |

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FSA009 Key data

| | | A |
|--|--|---|
| | The firm completing this is subject to the capital rules for (tick one only): | |
| 1 | A UK bank or a building society | |
| 2 | A full scope BIPRU investment firm | |
| 3 | A BIPRU limited activity firm | |
| 4 | A BIPRU limited licence firm, including a UCITS investment firm | |
| 5 | If you are a full scope BIPRU investment firm, do you meet the conditions in BIPRU TP 12.1R? | |
| 6 | If you are a BIPRU limited activity or BIPRU limited licence firm, have you a waiver under BIPRU 6.1.2G? | |
| _ | If you are a BIPRU investment firm, are you a: | |
| 7 | BIPRU 730K firm | |
| 8 | BIPRU 125K firm (excluding UCITS investment firms) | |
| 9 | UCITS investment firm | |
| 10 | BIPRU 50K firm | |
| 11 12 | Do you have a waiver from consolidated supervision? | |
| 12 | Have you notified the FSA, at least one month in advance of the date of this report, that you intend to deduct illiquid assets? | |
| | and you mishe to access implies access. | |
| | | |
| 13 | Basis of reporting Unconsolidated | |
| | Solo-consolidated | |
| | Consolidated | |
| | If consolidated, please complete data elements 14 and 15, otherwise go straight to da | ta element 16. |
| | | |
| 14 | For consolidated reporting, provide | |
| 14 | For consolidated reporting, provide A | В |
| 14 | For consolidated reporting, provide | В |
| 14 15 | For consolidated reporting, provide A | B this consolidated report. |
| | For consolidated reporting, provide A Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in | B this consolidated report. B |
| | For consolidated reporting, provide A Group reference Group name | B this consolidated report. B |
| | For consolidated reporting, provide A Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in | B this consolidated report. B |
| | For consolidated reporting, provide A Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in | B this consolidated report. B |
| | For consolidated reporting, provide A Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in | B in this consolidated report. |
| | For consolidated reporting, provide A Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in | B this consolidated report. B |
| | For consolidated reporting, provide A Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name | B in this consolidated report. |
| 15 | For consolidated reporting, provide A Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in | B this consolidated report. B |
| 15 | For consolidated reporting, provide Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? If you answer yes, you are also required to report FSA028 | B this consolidated report. B |
| 15 | For consolidated reporting, provide A Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? | B this consolidated report. B |
| 15 | For consolidated reporting, provide Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? If you answer yes, you are also required to report FSA028 | B In this consolidated report. B A Yes/No |
| 15 | For consolidated reporting, provide Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? If you answer yes, you are also required to report FSA028 | B this consolidated report. B |
| 15 16 17 | For consolidated reporting, provide Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? If you answer yes, you are also required to report FSA028 What is the currency of the report (all figures in 000s)? | B In this consolidated report. B A Yes/No |
| 15 16 17 18 | For consolidated reporting, provide Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? If you answer yes, you are also required to report FSA028 What is the currency of the report (all figures in 000s)? Have you adopted any of the new approaches to credit risk at the reporting date? | B In this consolidated report. B A Yes/No |
| 15 16 17 18 | For consolidated reporting, provide Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? If you answer yes, you are also required to report FSA028 What is the currency of the report (all figures in 000s)? Have you adopted any of the new approaches to credit risk at the reporting date? Total tier one capital after deductions | B In this consolidated report. B A Yes/No |
| 15 16 17 18 19 20 | For consolidated reporting, provide Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? If you answer yes, you are also required to report FSA028 What is the currency of the report (all figures in 000s)? Have you adopted any of the new approaches to credit risk at the reporting date? Total tier one capital after deductions Total tier two capital after deductions | B In this consolidated report. B A Yes/No |
| 15 16 17 18 | For consolidated reporting, provide Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? If you answer yes, you are also required to report FSA028 What is the currency of the report (all figures in 000s)? Have you adopted any of the new approaches to credit risk at the reporting date? Total tier one capital after deductions | B In this consolidated report. B A Yes/No |
| 15 16 17 18 19 20 21 | For consolidated reporting, provide Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? If you answer yes, you are also required to report FSA028 What is the currency of the report (all figures in 000s)? Have you adopted any of the new approaches to credit risk at the reporting date? Total tier one capital after deductions Total tier two capital after deductions Deductions from the totals of tier one and two Capital resources for large exposures Total tier three capital | B In this consolidated report. B A Yes/No |
| 15 16 17 18 19 20 21 22 | For consolidated reporting, provide Group reference Group name For consolidated reporting, provide details of all other FSA authorised firms included in A FRN Name If unconsolidated or solo-consolidated, are you a member of a non-EEA sub-group? If you answer yes, you are also required to report FSA028 What is the currency of the report (all figures in 000s)? Have you adopted any of the new approaches to credit risk at the reporting date? Total tier one capital after deductions Total tier two capital after deductions Deductions from the totals of tier one and two Capital resources for large exposures | B In this consolidated report. B A Yes/No |

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| FSA00 | 09 continued | |
|-------|--|--|
| 26 | Credit risk requirement under existing rules | |
| 27 | Market risk requirement under existing rules | |
| 28 | Other capital requirements under existing rules | |
| 29 | Total credit risk capital component | |
| 30 | Total operational risk capital requirement | |
| 31 | Reduction in operational risk capital requirement under BIPRU TP 12.8R | |
| 32 | Counterparty risk capital component | |
| 33 | Total market risk capital requirement | |
| 34 | Concentration risk capital component | |
| 35 | Fixed overheads requirement | |
| 36 | Capital resources requirement | |
| 37 | Base capital resources requirement | |
| 01 | Base dapital resources requirement | |
| 38 | Capital resources requirement arising from the operation of capital floors | |
| 39 | Surplus/Deficit of own funds | |
| 40 | Individual capital guidance - total capital resources | |
| 41 | Individual capital guidance - general purpose capital | |
| 42 | Surplus/(deficit) total capital over ICG | |
| 43 | Surplus/(deficit) general purpose capital over ICG | |
| | | |
| | prandum item (for UCITS investment firms only) | |
| 44 | Value of portfolio under management | |

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FSA010 Mismatch liquidity

Part 1 - marketable assets

| | Tart 1 - marketable assets | | | - | | | |
|-----|--|------------|------------|----------------|-----------------|------------|------------------|
| | | Mark to | market | Discount where | | Discou | unted to |
| | | Zone A | Zone B | denominated in | | 8 days and | over 8 days to 1 |
| | | currencies | currencies | | Zone B currency | under | month |
| | | | | (%) | (%) | | |
| | | | | | | | |
| | | | | 1 | | | |
| | | Α | В | | - | С | D |
| 1 | Cash held | | | | L | | |
| | Debt instruments issued in Zone A countries | | | | | | |
| 2 | Central government/central government guaranteed, including Treasury bills, eligible Local Authority paper and | | | 7 | | | |
| | eligible bank bills with a residual maturity of up to 1 year | | | 0 | 20 | | |
| 3 | Central government/central government guaranteed and Local Authority marketable debt of 1 to 5 years | | | 5 | 25 | | |
| 4 | Central government/central government guaranteed and Local Authority marketable debt of over 5 years | | | 10 | 30 | | |
| 5 | Non-government of 6 months or less | | | 5 | 25 | | |
| 6 | Non-government of 6 months to 5 years | | | 10 | 30 | | |
| 7 | Non-government of over 5 years | | | 15 | 35 | | |
| • | Train got of miles, or over a year | | | 1 13 | 33 | | |
| | Debt instruments issued in Zone B countries | | | | | | |
| 8 | Central government/central government guaranteed with a residual maturity of up to 1 year | | | 20 | 20 | | |
| 9 | Central government/central government guaranteed of 1 to 5 years | | | 30 | 30 | | |
| 10 | Central government/central government guaranteed of over 5 years | | | 40 | 40 | | |
| 11 | Eligible non-government of 6 months or less | | | 30 | 30 | | |
| 12 | Eligible non-government of 6 months to 5 years | | | 40 | 40 | | |
| 13 | Eligible non-government of over 5 years | | | 50 | 50 | | |
| | 3 3 | ļ | | 1 00 | , o | | |
| 14 | Brady bonds | | | 7 20 | 40 | | |
| | <i>y</i> | | | 1 20 | <u> </u> | | |
| 15 | Highly liquid equities/equity indices | | | 7 20 | 40 | | |
| 10 | riginy ilquid oquition oquity illuioco | | | | 40 | | |
| 126 | Other marketable assets | | Ī | - | Г | | 1 |
| 120 | Other manetable assets | | | 5 | L | | |
| 40 | Total discounted assessed | | | | P | | |
| 16 | Total discounted amount | | | | | | |
| | | | | | | | |

Part 2 - contractual basis:residual maturity

Inflows

| | Retail |
|----|--|
| 17 | Mortgages |
| 18 | Personal loans |
| 19 | Overdrafts |
| 20 | Credit card inflows |
| 21 | Repayment of advances |
| 22 | Other retail inflows |
| | Wholesale |
| 23 | Non-marketable securities and debt instruments and marketable assets maturing within 1 month |
| 24 | Intragroup / connected |
| 25 | Interbank (excluding any intragroup) |
| 26 | Corporate (non interbank, non intragroup) |
| 27 | Government / Public sector |
| 28 | Repos / reverse repos |
| 29 | Trade related letters of credit |
| 30 | Overdrafts |
| 31 | Curana and EDAa |
| | Swaps and FRAs |
| 32 | Forward foreign exchange |
| 33 | Forward sales and purchases Other off balance sheet |
| 34 | Other on balance sheet |
| 35 | Fees and other income |
| 36 | Other funding sources |
| 37 | Total inflows |

| A Overdue | B Demand (incl. next day) | C 8 days and under (excl. next day) | D Over 8 days to 1 month | E Over 1 months to 3 months | F Over 3 months to 6 months | G Total |
|--------------|---------------------------|--|--------------------------------|-----------------------------------|-----------------------------------|-------------------|
| | | | | | | |
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Outflows

Retail

- 38 Time deposits
- 39 No notice / current accounts
- 40 Additional advances committed

Wholesale

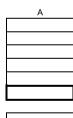
- 41 Non-marketable securities and debt instruments and marketable assets maturing within 1 month
- 42 Additional advances committed
- 43 Intragroup / Connected
- 44 Interbank (excluding any intragroup)
- 45 Corporate (non-interbank and non-intragroup)
- 46 Government / Public sector
- 47 Repos / Reverse Repos
- 48 Trade related letters of credit
- 49 Swaps and FRAs
- 50 Forward foreign exchange
- 51 Forward sales and purchases
- 52 Other off balance sheet
- 53 Dividends, tax, other costs and outflows

54 Total outflows

Memo Items

- 55 Option inflows
- 56 Option outflows
- 57 Undrawn committed facilities granted **to** the bank
- 58 Undrawn committed facilities granted by the bank
- 59 Commitments to lend under credit card and other revolving credit type facilities
- 60 Total deposits
- 61 Undrawn treasury concessions granted by the bank
- 62 Amount of total cash inflows in arrears

B C D E F G





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Part 3 - Behavioural basis

Inflows

| | | Overdue | next day) | un n |
|----|--|---------|-----------|----------|
| | Retail | | | |
| 63 | Mortgages | | | |
| 64 | Personal loans | | | |
| 65 | Overdrafts | | | |
| 66 | Credit card inflows | | | |
| 67 | Repayment of advances | | | |
| 68 | Other retail inflows | | | |
| | Wholesale | | | |
| 69 | Non-marketable securities and debt instruments and marketable assets maturing within 1 month | | | |
| 70 | Intragroup / connected | | | |
| 71 | Interbank (excluding any intragroup) | | | |
| 72 | Corporate (non interbank, non intragroup) | | | |
| 73 | Government / Public sector | | | |
| 74 | Repos / reverse repos | | | |
| 75 | Trade related letters of credit | | | |
| 76 | Overdrafts | | | |
| | | | | |
| 77 | Swaps and FRAs | | | |
| 78 | Forward foreign exchange | | | |
| 79 | Forward sales and purchases | | | |
| 80 | Other off balance sheet | | | |
| 81 | Fees and other income | | 1 | 1 |
| 82 | | | | |
| 02 | Other funding sources | | | <u> </u> |
| 83 | Total inflows | | | |

| A Overdue | B Demand (incl. next day) | C 8 days and under (excl. next day) | D Over 8 days to 1 month | E Over 1 months to 3 months | F Over 3 months to 6 months | G Total |
|--------------|---------------------------------|--|--------------------------------|-----------------------------------|---------------------------------------|-------------------|
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FSA010 continued Outflows Retail 84 Time deposits 85 No notice / current accounts 86 Additional advances committed Wholesale 87 Non-marketable securities and debt instruments and marketable assets maturing within 1 month 88 Additional advances committed Intragroup / Connected 89 90 Interbank (excluding any intragroup) 91 Corporate (non-interbank and non-intragroup) 92 Government / Public sector 93 Repos / Reverse Repos. 94 Trade related letters of credit 95 Swaps and FRAs 96 Forward foreign exchange 97 Forward sales and purchases 98 Other off balance sheet

99

100

Dividends, tax, other costs and outflows

Total outflows

| В | C | D | E | F | G |
|---|---|---|---|---|---|
| | | | | | |
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Part 4 - Calculation of liquidity mismatches

| | | Demand (incl. next day) | 8 days and under | 1 month and under |
|-----|--|----------------------------|---------------------|-------------------|
| | Contractual Basis Inflows | | | |
| 101 | Cumulative discounted marketable assets | | | |
| 102 | Plus total cumulative standard inflows | | | |
| 103 | Equals total inflows (A) | | | |
| | Outflows | _ | | |
| 104 | Total cumulative standard outflows | | | |
| 105 | Plus undrawn commitments to lend granted by the bank | | | |
| 106 | Plus undrawn credit card and other revolving commitments to lend | | | |
| 107 | Equals total outflows (B) | | | |
| | Mismatch | | | |
| 108 | Net mismatch: standard basis (A - B) | | | |
| 109 | Total deposits (X) | | | |
| 110 | Mismatch as % of deposits [(A-B)/X] (to 2 decimal places) | | | |
| | Behaviourally Adjusted Basis Inflows | | | |
| 111 | Cumulative discounted marketable assets | | | |
| 112 | Plus total cumulative behaviourally adjusted inflows | | | |
| 113 | Plus Y% * committed lines granted to the bank | | | |
| 114 | Y% | | | |
| 115 | Equals total inflows (C) | | | |
| | Outflows | | | |
| 116 | Total cumulative behaviourally adjusted outflows | | | |
| 117 | Plus undrawn commitments to lend granted by the bank | | | |
| 118 | Z% | | | |
| 119 | Plus undrawn credit card and other revolving commitments to lend | | | |
| 120 | W% | | | |
| 121 | Equals total outflows (D) | | | |
| | Mismatch | | | |
| 122 | Net mismatch: behaviourally adjusted basis (C - D) | | | |
| 123 | Total deposits (X) | | | |
| 124 | Mismatch as % of deposits [(C-D)/X] (to 2 decimal places) | | | |
| | | | | |

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В

С

D

Exceptions to guidelines

| 125 | Date | Sight to 8 days | Sight to one month |
|-----|------|-----------------|--------------------|
| | 1 | | |
| | | | |
| | 1 | | |

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FSA011 Building society liquidity

| | | Α | В | С | D | E Amount of |
|----|--|-------------|--------------|-----------|------------|----------------|
| | | Book | Ineligible | Market | Discounted | prudential |
| | Liquid assets realisable in up to 8 days | value | amount | value | value | liquidity |
| 1 | Gilts with residual maturities of <1 year | | 1 | | |] |
| 2 | Gilts with residual maturities 1-5 years | | | | | |
| 3 | Gilts with residual maturities over 5 years | | 1 | | | |
| 4 | Total gilts | | Ï | | | |
| 17 | Qualifying Money Market Funds | | | | | |
| 5 | Other | | | | | |
| 6 | Liquid assets realisable from 8 days to 3 months | | | | | |
| 7 | Liquid assets realisable in 3 months and over | | | | | |
| 8 | Total liquid assets | | |] | | |
| | | Amount | | | | |
| 9 | SDL at reporting date | Amount | 1 | | | |
| | | | 4 | | | |
| | Amounts of prudential liquidity at any time during the | - | _ | - | | |
| | | A Amount | B As % of | C Date | | |
| | | Amount | SDL on | Date | | |
| | | | that day | | | |
| 10 | Minimum total prudential liquidity during quarter | | linat day | | 7 | |
| 11 | Maximum total prudential liquidity during quarter | | | | - | |
| | | | | | _ | |
| 12 | Building society holdings - at reporting date | |] | | | |
| | | | | | | |
| | Specialist data | | | | | |
| 13 | Business assets not FSRP as % of business assets | |] | | | |
| 14 | Deposits and loans as % of SDL | | 1 | | | |
| 15 | Amount of offshore deposits | | 1 | | | |
| 16 | Large shareholdings as % of SDL | |] | | | |

FSA012 Non-deposit-taking EEA bank liquidity

1 Total assets of the branch Α В С D Ε Up to 8 Up to 1 Up to 3 Up to 6 Up to 9 month months months months days 2 Cumulative inflow (outflow) 3 Cumulative inflow/outflow as % of total assets

FSA013 Stock liquidity

| | | Α |
|----------------------------|---|---|
| 1 2 3 4 5 6 | Cash Operational balances with the Bank of England UK Treasury bills Gilts Other Total sterling stock | |
| 7 8 | Wholesale sterling net outflow limit Sterling stock Floor | |
| 9 | Wholesale sterling net outflow | |
| 10 11 12 13 | Total sterling CDs held Total discounted CDs Allowable CDs Remaining CDs | |
| 14 15 | Sterling retail deposits falling due in next 5 working days Sterling retail deposits to be covered | |
| 16 | Sterling liquidity ratio (LQR) | |

FSA014

Forecast data from firms

| Profita 1 | bility (for the financial year) Net interest income | |
|--------------|--|--|
| 2 | Other income | |
| 3 | Expenditure | |
| 4 | Impairment / provisions | |
| 5 | Total profit before tax and minority interests | |
| 6 | Net profit (loss) | |
| Baland | e sheet | |
| 7 | Cash and balances at central banks | |
| 8 | Loans and advances to customers | |
| 9 | Investments | |
| 10 | Customer accounts | |
| 11 | Deposits by banks, including overdrafts | |
| 12 | Total assets/liabilities | |
| Capita | adequacy | |
| 13 | Total capital after deductions | |
| 14 | Variable capital requirement at the end of period | |

Page 1 FSA014

Α

| FSA015 Sectoral information, including arrears and impairment | | | | | | | | | | | | | | | | |
|---|-------------------------|-------------|-------------------|----------------------|-----------------|------------|-------|----------|------------------------------|----------------|-----------------|-----------------|------------------|------------------|------------------|------------------|
| | А | В | С | D | Е | F | G | | н | J | к | 1 | М | N | Р | Q |
| | | | | | _ | | | | | Write-offs net | | New collective | | Individual | Collective | Balances of |
| | | | | | | | | | | of recoveries | impairment | | (acquisition/dis | | Impairment | loans with |
| | All balances (customer) | | Balances | of accountsing | n arrears/defau | It by band | | | All balances (accounting) | | (charged to IS) | (charged to IS) | posal/fx adj) | balance | balance | individual |
| | (customer) | | | | | | | | (accounting) | | | | | | | impairment |
| | | | | | | | | | | | | | | | | |
| | at period end | 1.5 < 2.5 % | 2.5 < 5 % | 5.0 < 7.5 % | 7.5 < 10 % | >=10% | TOTAL | | at period end | in period | in period | in period | in period | at end of period | at end of period | at end of period |
| | | | | | | | | L | | | | | | | | |
| Retail sector | | | | | | | | _ | | | | | | | | |
| UK: | | | | | | | | | | | | | | | | |
| 1 st charge mortgages to individuals (per MLAR) | | | | | | | | | | | | | | | | |
| 2 Other fully secured loans to individuals | | | | | | | | | | | | | | | | |
| 3 Partially secured exposures to individuals | | | | | | | | | | | | | | | | |
| 4 Card accounts (credit cards/storecards) | | | | | | | | | | | | | | | | |
| 5 Unsecured exposures to individuals | | | | | | | | | | | | | | | | |
| 6 Retail SME | | | | | | | | | | | | | | | | |
| Non-UK: | | | | | | | | | | | | | | | | |
| 7 Fully secured exposures to individuals | | | | | | | | | | | | | | | | |
| 8 Partially secured exposures to individuals | | | | | | | | | | | | | | | | |
| 9 Unsecured exposures to individuals | | | | | | | | | | | | | | | | |
| 10 Retail SME (secured and unsecured) | | | | | | | | | | | | | | | | |
| 11 Sub-total | N . | | | | | | | | | | | | | | | |
| | | | | • | • | | | | | | | | | | | |
| | | Past due | past due: | Other | Impaired | | | | | | | | | | | |
| | | | o/w impaired | impaired | loans: o/w | | | | | | | | | | | |
| | | | | | bals . | | | | | | | | | | | |
| Corporate sector (inc SME) | | | | | unsecured | | | | | | | | | | | |
| UK: | | | | | | | | | | | | | | | | |
| 12 UK commercial real estate (secured and unsecured) | | | | | | | | | | | | | | | | |
| 13 Other fully secured lending | | | | | | | | | | | | | | | | |
| 14 Other partially secured lending | | | | | | | | | | | | | | | | |
| 15 Unsecured lending | | | | | | | | | | | | | | | | |
| Non UK: | | | | | | | | | | | | | | | | |
| 16 Non-UK commercial real estate (secured & unsecured) | | | | | | | | | | | | | | | | |
| 17 Other fully secured lending | | | | | | | | | | | | | | | | |
| 18 Other partially secured lending | | | | | | | | | | | | | | | | |
| 19 Unsecured lending | | | | | | | | | | | | | | | | |
| 20 Sub-total | ıl | | | | | | | | | | | | | | | |
| Financial sector | | | | | | | | | | | | | | | | |
| 21 Exposures to UK financial institutions | | | I | | | 1 | | | | | | | | | | |
| 22 Exposures to on-UK financial institutions | | | | | | | | - | | | | | | | | |
| 23 Sub-total | d | | | | | | | — | | | | | | | | |
| 23 300-1014 | u | | l | 1 | 1 | J | | | | | | | | | | |
| Non-financial institutions (incl government) | | | | | | | | _ | | | | | | | | |
| 24 UK | | | | | | | | | | | | | | | | |
| 25 Non-UK | | | | | | | | L | | | | | | | | |
| 26 Sub-total | n) | | | | | | | L | | | | | | | | |
| | | | | | - | | | | | | | | | | | |
| | | In default | Other impaired | MTM value of | f | | | | | | | | | | | |
| | | | impaired | Impaired balances | | | | | | | | | | | | |
| | | | | balances | | | | | | | | | | | | |
| Debt instruments (banking book) | | | | | 1 | | | _ | | | | | | | | |
| 27 UK collateralised debt obligations | | | | | | | | | | | | | | | | |
| 28 Other UK asset backed securities | | | | | 1 | | | L | | | | | | | | |
| 29 Other UK securities | | | | | 1 | | | L | | | | | | | | |
| 30 Other non-UK securities | | | | | 1 | | | L | | | | | | | | |
| 31 Sub-total | ıl | | | | J | | | | | | | | | | | |
| | | | | | | | | _ | | | | | | | | |
| 32 Tota | al . | | | | | | | | \exists | | | | | | | |
| 100 | - | | | | | | | _ | | | | | | | | |

FSA016 Solo consolidation data

Aggregate use of solo-consolidation at the reporting date

| 1 | Number of subsidiaries included in the solo-consolidation | |
|---|---|--|
| | | |
| 2 | Book value of investments included in solo-consolidation - EEA incorporated | |
| 3 | Book value of investments included in solo-consolidation - non-EEA incorporated | |
| | | |
| 4 | Surplus capital in parent firm balance sheet | |

Top 5 solo-consolidated subsidiaries ranked by book value of investment at the reporting date

| | | | | | | Capital |
|---|--------------------|---------------|----------------|-----------------|---------------|-------------------|
| | | | | | | requirements |
| | | | | | Book value of | arising from |
| | | Country of | Brief business | Main underlying | investment in | assets within the |
| | Name of subsidiary | incorporation | descriptor | assets | subsidiary | subsidiary |
| 5 | Α | В | С | D | Е | F |
| 1 | | | | | | |
| 2 | | | | | | |
| 3 | | | | | | |
| 4 | | | | | | |
| 5 | | | | | | |

Top 5 solo-consolidated subsidiaries ranked by aggregate exposure of parent to subsidiary at the reporting date

| | | | | | | Exposure of | |
|---|--------------------|---------------|----------------|-----------------|--------------------|-------------------|-------------------|
| | | | | | | parent to | Capital |
| | | | | | | subsidiary with a | requirements |
| | | | | | Aggregate | residual maturity | arising from |
| | | Country of | Brief business | Main underlying | exposure of parent | of less than one | assets within the |
| | Name of subsidiary | incorporation | descriptor | assets | to subsidiary | year | subsidiary |
| 6 | Α | В | С | D | Е | F | G |
| 1 | | | | | | | |
| 2 | | | | | | | |
| 3 | | | | | | | |
| 4 | | | | | | | |
| 5 | | | | | | | |

Top 5 solo-consolidated subsidiaries ranked by net flow of funds from parent to subsidiary during the reporting period

| 7 | Name of subsidiary A | Country of incorporation B | Brief business descriptor C | Main underlying assets D | Net flow of funds from parent to subsidiary E | |
|---|-------------------------|----------------------------|-----------------------------------|--------------------------------|--|---|
| 1 | | | | | | |
| 2 | | | | | | l |
| 3 | | | | | | j |
| 4 | | | | | | |
| 5 | | | | | | j |

FSA017

Interest rate gap report

| 1 | Gap sensitivity to parallel shift of: | 2% | _ | - | = | _ | • | _ | ** | - | | _ | *** | ** | | _ |
|----------|---|--------|----------|------------|-------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|---------|-------------|
| Ass | ets | Totals | | 3-6 months | 6-12 months | 1-2 years | 2-3 years | 3-4 years | 4-5 years | 5-6 years | 6-7 years | 7-8 years | 8-9 years | 9-10 years | Over 10 | No specific |
| 2 | Monetary balance sheet assets (non-optional) as per | | 3 months | | I | | | ı | ı | I | ı | | | | years | re-pricing |
| 2 | contractual re-pricing date | | | | | | | | | | | | | | | |
| 3 | > Adjustments for actual expected re-pricing date | | | | | | | | | | | | | | | |
| 4 | > Pipeline products | | | | | | | | | | | | | | | |
| 5 | Monetary balance sheet assets with option features and with | | | | | | | | | | | | | | | |
| | re-pricing maturity determined as per note 1 below | | | 1 | | | 1 | 1 | 1 | 1 | 1 | | | l | | 1 |
| 6 7 | > Adjustments for actual expected re-pricing date > Pipeline products | | | | | | | | | | | | | | | |
| - | | | | | | | | | | | | | | l l | | |
| 8 | Net Trading Book asset | | |] | 1 | | ı | 1 | 1 | 1 | 1 | | | 1 | | ı |
| 9 | Non-monetary and other assets | | | | | | | | | | | | | | | |
| 10 | Asset sub-total | | | | | | | | | | | | | | | |
| 11 | > Linear derivative contracts | | | | | | | | | | | | | | | |
| 12 | > Non-linear derivative contracts | | | | | | | | | | | | | | | |
| 13 | Asset totals | | | | | | | | | | | | | | | |
| | <u>pilities</u> | | <u>I</u> | • | | | • | ı | ı | ı | ı | | | | | • |
| 14 | Monetary balance sheet liabilities (non-optional) as per | | | | | | | | | | | | | | | |
| | contractual re-pricing date | | | | ı | | | ı | ı | I | ı | | | ı | | |
| | > Adjustments for actual expected re-pricing date > Pipeline products | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| 17 | Monetary balance sheet liabilities with option features and with re-pricing maturity determined as per note 1 below | | | | | | | | | | | | | | | |
| 18 | > Adjustments for actual expected re-pricing date | | | | | | | | | | | | | | | |
| 19 | > Pipeline products | | | | | | | | | | | | | | | |
| 20 | Net Trading Book Liability | | | 1 | | | | | | | | | | | | |
| 21 | Non monetary and other liabilities | | | | | | | | | | | | | | | |
| 22 | Capital and Reserves | | | | | | | | | | | | | | | |
| 23 | > Adjustments for capital investment term assumptions | | | | | | | | | | | | | | | |
| 24 | Liabilities sub-total | | | | | | | | | | | | | | | |
| | | | | | ı | | | ı | ı | I | ı | | | ı | | |
| 25 | > Linear derivative contracts | | | | | | | | | | | | | | | |
| 26 | > Non-linear derivative contracts | | | | | | | | | | | | | | | |
| 27 | Liability totals | | | | | | | | | | | | | | | |
| | o sensitivity | | - | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | T | | 1 |
| 28 | Net Gap | =0 | | | | | | | | | | | | | | <u> </u> |
| 29 | Gap limits (optional) | | | | | | | | | | | | | | | <u>l</u> |
| 30 | Cumulative gap | | | | | | | | | | | | | | | ļ |
| 31 | Reverse cumulative gap | | | | | | | | | | | | | | | 1 |
| 32 33 | Cumulative gap limits (optional) Reverse cumulative gap limits (optional) | | | | | | | | | | | | | | | } |
| | | | | | | | | | | | | | | | | 1 |
| 34 | Period to reprice (mid-point, in years) | | 0.125 | 0.375 | 0.75 | 1.5 | 2.5 | 3.5 | 4.5 | 5.5 | 6.5 | 7.5 | 8.5 | 9.5 | 12.5 | |
| 43 | Discount rate/rates (or forward yield curve) | | | | | | | | | | | | | | | I |
| 44 | Discount factors for central rate | | | | | | | | | | | | | | | |
| 45 46 | Discount factors for + shift Discount factors for - shift | | | | | | | | | | | | | | | ļ |
| | | | | ! | l | | ! | ! | ! | ! I | ! | | | | | ↓ T |
| 47 48 | PV of net gap at central rate PV of net gap with + shift | | | | | | | | | | | | | | | † |
| 49 | PV of net gap with - shift | | | | | | | | | | | | | | | İ |
| 38 | NPV Sensitivity to + shift (as derived from above data) | | | | | | | | | | | | | | | Ī |
| 39 | NPV Sensitivity to - shift (as derived from above data) | | | | | | | | | | | | | | | İ |
| 40 | Alternative estimate of NPV sensitivity to + shift | | | | | | | <u></u> | <u></u> | | <u></u> | | | | | Ī |
| 41 | Alternative estimate of NPV sensitivity to - shift | | | | | | | | | | | | | | | Ī |
| 42 | NPV Sensitivity limits (optional) | | | | | | | | | | | | | | | Ī |

Note An option that is IN the money or would be in the event of the parallel shift calculated in 45 or 46 or more should be assigned a maturity (i.e re-pricing) date equal to the expiry date of the contract. This affects data elements 12 and 26 (options).

An option that is OUT of the money and would remain so in the event of the parallel shift calculated in 45 or 46 or more should be assigned to the 'overnight to 3 month' maturity band. This affects data elements 12 and 26 (options).

An option within these two bounds should have its re-pricing date determined by simple straight line interpolation - e.g. an option exactly at the money, would be assigned a notional maturity date halfway between overnight and the contract expiry date

FSA018

UK integrated groups - large exposures

| Exposures at the reporting date to the diverse blocks and residual block | | | | | | | | |
|--|-------|--|--|--|--|--|--|--|
| 1 Identify the Integrated Group | | | | | | | | |
| 2 List the FSA Firm Reference Numbers of the members of the integrated group, and the allocation of CNCOM Total 3 Group capital resources under BIPRU 10.8.13R | | | | | | | | |
| Exposure Wider integrated group Gross % of Exposure Of which | CNCOM | | | | | | | |
| no diverse blocks, and residual exposure capital after credit Exempt exposures Non-exempt exposures | | | | | | | | |
| | egate | | | | | | | |
| under mitigation capital trading capital book capital % BIPRU resources book resources resources | | | | | | | | |
| 10.8.13R | | | | | | | | |
| 4 A B C D E F G H J K L | M N | | | | | | | |
| | | | | | | | | |
| $\frac{1}{n}$ | | | | | | | | |
| Total | | | | | | | | |

FSA019 Pillar 2 information

| | | | В |
|-------------|--|-----------------|----------------------|
| | | | yes/no |
| 1 | Does GENPRU 1.2 apply to your firm? | | |
| If so pleas | e answer <u>all</u> the following questions: | | 000s |
| 2 | What is the internal capital amount that you consider adequate for th | e nature, scale | |
| _ | and complexity of your firm's activities in line with its Internal Capital | | |
| | Assessment Process (ICAAP)? | | |
| | | | |
| 3 | What is the actual amount of internal capital your firm holds at the ac | counting | |
| | reference date? | | |
| 4 | Have you decumented your ICAAD2 | | yes/no |
| 4 | Have you documented your ICAAP? | | dd/mm/yy |
| 5 | When did you last review the ICAAP? | | GG/TIIII/yy |
| | , | v | es/no/not applicable |
| 6 | Have your external auditors audited your firm's financial statement in | - | |
| | | | |
| | | | |
| 7 | If so, has any audit opinion you received in the last year been qualificance? | ed in any | |
| | respect? | | % |
| 8 | What is the ratio of dealing errors in relation to the total number of tra | ansactions vour | 70 |
| U | firm has undertaken in the past 12 months? | ansactions your | |
| | · | | yes/no |
| 9 | Have you considered your firm's risk appetite when developing its IC | AAP? | yeeme |
| | | | |
| 10 | In your ICAAP, have you considered the impact of an economic dow | nturn on: | |
| 10 11 | your firm's financial position?your business plans? | | |
| 11 | your business plans: | | |
| | Is the firm exposed to the risks listed below? And if so, what | | |
| | amount of internal capital have you allocated to each of them? | yes/no | 000s |
| | | A | В |
| 12 | · market risk | | |
| 13 | · credit risk | | |
| 14 | · operational risk | | |
| 15 | · liquidity risk | | |
| 16 | securitisation risk | | |
| 17 | · insurance risk | | |
| 18 | pension obligation risk | | |
| 19 | concentration risk | | |
| 20 | residual risk | | |
| 21 22 | business risk interest rate risk | | |
| 23 | · other | | |
| 20 | outof | | |
| FSA019 co | ntinued | | |
| | | | yes/no |
| 24 | Does your firm have any professional indemnity insurance cover? | | |
| | If so, | | 000s |
| 25 | What is the limit of the indemnity in the aggregate? | | |
| 26 | What is the greatest deductible for any single claim? | | |
| | | | rating |

| 27 | What is the credit rating of the lead underwriter? | |
|----|---|--------|
| 28 | In your firm's ICAAP, do you take account of the results of the stress tests set out in | yes/no |
| 20 | BIPRU 4.3.39R and BIPRU 4.3.40R? | |
| 29 | Does your firm deduct illiquid assets as set out in GENPRU 2.2.17R to 2.2.19R? | |
| 30 | Does your firm have sufficient liquidity to meet your liabilities as they fall due in the circumstances of an orderly wind-down? | |
| | | 000s |
| 31 | Report the amount of illiquid assets. | |
| 32 | Do you use gradit rick mitigation techniques? | yes/no |
| 32 | Do you use credit risk mitigation techniques? | |
| 33 | If so, have you considered in your ICAAP the fact that those techniques may not fully work as anticipated? | |
| 34 | Have you securitised assets in the last 12 months? | |
| | | |
| 35 | Do you use an internal model as described in BIPRU 7.10 to calculate regulatory market risk? | |
| 36 | If so, have you taken the results of the market risk stress tests in your ICAAP into | |
| | account? | |
| | ' | 000s |
| 37 | Report the result of a 200 basis point shock to interest rates on your firm's economic value. | |
| | | yes/no |
| 38 | Does the result of the above stress test exceed 20% of your economic value? | |
| 39 | Would the valuation adjustments required under GENPRU 1.3.35G enable you to sell or hedge out your firm's positions within a short period without incurring material losses under normal market conditions? | |
| | l l | |

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ELMIs balance sheet

| | | A |
|----|--|---|
| 1 | Cash | |
| 2 | Zero weighted governments and central banks | |
| 3 | 20% weighted credit institutions | |
| 4 | Qualifying debt securities | |
| 5 | Material holdings in financial institutions | |
| 6 | Investments in own shares | |
| 7 | Other current assets | |
| 8 | Intangible assets | |
| 9 | Other fixed assets | |
| 10 | Total assets | |
| | E-money outstandings o/w E money issue price | |
| 13 | Other current liabilities | |
| 14 | Non current liabilities (excl provisions) | |
| 15 | Paid up share capital | |
| 16 | Share premium account | |
| 17 | Audited reserves (excluding revaluations) | |
| 18 | Audited interim profits | |
| 19 | Partnership capital | |
| 20 | Initial capital | |
| 21 | Interim net losses | |
| 22 | Deductions from Tier One | |
| 23 | Total Tier One capital | |

| FSA020 continued 24 Upper Tier 2 subordinated capital | |
|--|--|
| 25 Revaluation reserves | |
| 26 Upper Tier 2 capital | |
| 27 Lower Tier 2 subordinated capital | |
| 28 Tier 2 capital | |
| 29 Own Funds | |
| 30 Other subordinated debt capital | |
| 31 Provisions | |
| 32 Unaudited current year's profits | |
| 33 Total liabilities | |

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FSA021 Income statement ELMIs

| | | Α |
|---|---|---|
| 4 | Income (including regulated business revenue) | |
| 1 | Total income | |
| 2 | Expenses Total expenses | |
| 3 | Tax expense | |

ELMIs Capital requirements

| | A |
|--|---|
| 1 Total own funds | |
| | |
| 2 E-money outstandings at period end | |
| | |
| 3 Average daily E-money outstandings over 6 mths | |
| | |
| 4 Own funds as proportion of the higher of average or closing e-money balances | |

FSA023 Foreign Exchange Risk (electronic money institutions)

| | | Α | В | С |
|----|--|------------|------------|-----------------|
| 1 | Base currency | | | |
| | FX open positions in: | Long | Short | _ |
| 2 | Canadian Dollars | | |] |
| 3 | Euro | | |] |
| 4 | Japanese Yen | | |] |
| 5 | Sterling | | |] |
| 6 | Swiss Francs | | |] |
| 7 | US Dollars | | |] |
| 8 | Other | | | |
| 9 | Total Long | | | - |
| 10 | Total Short | | |] |
| 11 | Net FX open position (larger of long or short) | | | |
| 12 | FX Exposure | | | |
| 13 | Absolute FX limit | | | |
| 14 | FX exposure limit | | | |
| 15 | Unused portion of absolute FX exposure limit | | | |
| 16 | Unused portion of FX exposure limit | | | |
| | For each breach of limits on a daily basis | | | |
| | Date of breach of absolute FX limit | Date of br | each of FX | Amount by which |
| | | limit | | limit exceeded |
| 17 | A | | В | С |
| | 1 | | | |
| | 2 | | | |
| | n | | | |

FSA024 Large exposures (electronic money institutions)

For each large exposure, or group of closely related exposures, within 20% weighted credit institutions and qualifying debt securities

| | Counterparty, or group, name | | % total of own funds |
|---|------------------------------|----------------|----------------------|
| | | reporting date | |
| 1 | Α | В | С |
| 1 | | | |
| 2 | | | |
| n | | | |
| | Total | | |

Liquidity (electronic money institutions)

| 1 | Zero weighted assets | A |
|---|----------------------------------|---|
| 2 | 20% weighted credit institutions | |
| 3 | Qualifying debt securities | |
| 4 | Total qualifying liquid assets | |
| 5 | E money outstandings | |
| 6 | Liquidity ratio | |

List, for each derivative instrument held to hedge market risks associated with assets that form part of the e-money float

| | Type | Residual maturity in months | Nominal value | Market Value | Hedged assets |
|---|------|-----------------------------|---------------|--------------|------------------|
| 7 | A | В | С | D | E |
| 1 | | | | | |
| 2 | | | | | |
| n | | | | | |

FSA026 ELMI Questions

> Have the firms own funds been equal to or greater than its own funds requirement throughout the reporting period?

- 2 Have the firm's total own funds been equal to or greater than 5% of its qualifying liquid assets that form part of the e-money float and are in the form of sight deposits held with Zone A credit institutions and qualifying debt securities throughout the r
- Have the firms large exposures been within the large exposures reporting limits throughout the reporting period?
- Has the amount of the firms qualifying liquid assets been no less than the amount of its emoney outstandings throughout the reporting period?
- Has the firm complied with the base capital requirements throughout the reporting period?

| A YES | В NO | C explanation if NO |
|-----------------|----------------|------------------------|
| IES | NO | explanation if NO |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |

FSA028 Non-EEA sub-group

| | | | | | Yes/No | | |
|---|---|--|-----------------------------------|--------------------------------|-----------------------------|----------------------------|-------|
| 27 | Do you have a | a non-EEA sub-group which you | are reporting | on behalf of? | | | |
| | | to 27A above is no, then you do | not have to co | mplete any more | of this data item, | , | |
| 1 | | A sub-group reporting requirements | ent satisfied by | y a UK | | | |
| | If the answer to data item. | to 1A is 'Yes', you do not have t | o complete the | e rest of this | | | |
| 2 | | EA sub-group reporting requirem group FSA003/FSA009? | nent satisfied b | y a UK | | | |
| 3 | If the answer to consolidation of | o 2A is 'Yes', what is the refere | nce number of | the UK | | | |
| If the a | enswer to 2A wa | as 'Yes' and you have complete | ed 3A, you do r | not need to comp | lete the rest of th | is data item. | |
| 4 | What is the cu | rrency of this report? | | | | | |
| Capita 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 | Total tier two of Deductions from Total tier one of Total tier three Deductions from Total capital at Credit risk requirements of Total capital at Credit risk reconstruction of Counterparty of Total capital market risk reconstruction in of Counterparty of Total market risk reconstruction fixed overhead Capital requirements. | om total capital fter deductions uirement under existing rules quirement under existing rules equirements under existing rule k capital component nal risk capital requirement operational risk capital requirement isk capital component isk capital requirement risk capital requirement risk capital component des requirement ement ces requirement arising from the | deductions s ent under BIPF | | A | | |
| | | t of own funds | A | | | | |
| 25 | exposures | Capital resources | A | <u> </u> | | | |
| | Exposure no | Counterparty name (or group name) | Exp | osures after risk r | nitigation techniq | ues | CNCOM |
| | | , | Exempt exposures | Non- | exempt exposure | s | |
| | | | | of which non- trading book, | of which trading book, non- | non exempt % of capital | |
| | | | | non-exempt | exempt | resources | |
| 26 | Α | В | С | D | E | F | G |
| | 1 | | | | | | |
| | n | | | | | | |

Balance Sheet

| | Fixed Assets | | | Α |
|----------|---|--------------|----------------------------------|------------|
| 1 | Intangible assets | | | |
| 2 | Tangible assets Investments | | | |
| 4 | Total fixed assets | | | |
| • | Total iixed decete | | ı | |
| | Current assets | | | |
| 5 | Stocks and Investments | | | |
| 6 | Trade debtors Due within 90 | | | |
| 7 8 | Due after 90 Non-trade debtors | days | | |
| 9 | Sundry debtors | | | |
| 10 | Loans & other assets | | | |
| 11 | | Segregate | d | |
| 12 | | Non segre | gated | |
| 13 | Total current assets | | | |
| | Current liabilities | | | |
| 14 | Creditors | | | |
| 15 | Sundry creditors | | | |
| 16 | Accruals | | | |
| 17 | Bank loans and overdrafts segr | | | |
| 18 | Bank loans and overdrafts non | | | |
| 19 | Short term subordinated loan d | | | |
| 20 55 | Long term subordinated loan du Total current liabilities | ie within 1 | year | |
| 55 | Total current liabilities | | Į. | |
| 21 | Net current assets (liabilities) | | | |
| | Long term liabilities | | | |
| 22 | Creditors | | | |
| 23 | Bank loans and overdrafts segr | egated due | e after 1 year | |
| 24 | Bank loans and overdrafts non | | | |
| 25 | Short term subordinated loan d | | | |
| 26 27 | Long term subordinated loan du Total long term liabilities | ue anter 1 y | ear | |
| 21 | Total long term liabilities | | Į. | |
| 28 | Total assets less total liabilities | | | |
| | Capital <u>For incorpor</u> | rated entit | ies only | |
| 29 | Ordinary shares | | | |
| 30 | Non cumulative preference sha | res | Fixed term | |
| 31 | Cumulativa profesance abases | | Non fixed term Fixed term | |
| 32 33 | Cumulative preference shares | | Non fixed term | |
| 34 | Total cumulative preference sha | ares | Non fixed term | |
| 35 | Share premium account | | | |
| 36 | Other reserves | | | |
| 37 | Revaluation reserve | | | |
| 38 | Retained earnings | | | |
| 39 | | Externally | | |
| 40 41 | | | trading book non trading book | |
| 42 | Total capital | Onvenileu | Tion trading book | |
| | • | | | |
| | Off Balance Sheet items | _ | _ | _ |
| 43 | ı | Item no | B Type of off balance sheet item | C Value |
| 40 | | 1 | Type of on baldifee street item | value |
| | | | | |

| Item no | Type of off balance sheet item | Value |
|---------|--------------------------------|----------|
| 1 | | |
| | | |
| n | | |
| | | <u>.</u> |

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| | Capital For | Partnerships or sole tra | ders only | |
|----|------------------------|--------------------------|--------------------------------|-------|
| 44 | Capital account | | | |
| 45 | Retained earnings | | | |
| 46 | Current account curre | nt year Exter | nally verified | |
| 47 | | | rified trading book | |
| 48 | | Unve | rified non trading book | |
| 49 | Total capital | | • | |
| | Off Balance Sheet iter | ms | | |
| | | Α | В | С |
| 50 | | Item no | Type of off balance sheet item | Value |
| | | 1 | | |
| | | | | |
| | | n | | |
| | Capital For | LLPs only | | |
| 51 | Partners Cash Capita | | | |
| 52 | Partners current acco | | | |
| 53 | Total Partners Capital | | | |
| | | | | |
| | Off Balance Sheet iter | ms | | |
| | | A | В | С |
| 54 | | Item no | Type of off balance sheet item | Value |
| | | 1 | | |
| | | | | |
| | | n | | |

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Income Statement

| Dealing profits or (loss) - trading Dealing profit or (loss) - long term investments Charges on sales / redemptions of regulated products Total dealing profit or (loss) Revenue 5 Gross Commission and brokerage 6 Performance fees 7 Investment management fees 8 Investment advisory fees 9 Corporate Finance 10 UCITS management fees 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue Expenditure 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 21 Profit or (loss) on ordinary activities before taxation 22 Appropriations 23 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 24 Operating Profit or (loss) 25 Investment Income 26 Investment Income 27 Investment Income 28 Investment Income 30 Interest receivable | | Dealing Profit /(Loss) | Α |
|--|----|--|---|
| Charges on sales / redemptions of regulated products Total dealing profit or (loss) Revenue Gross Commission and brokerage Performance fees Investment management fees Investment advisory fees Corporate Finance UCITS management fees Interest and dividends receivable Cother revenue Total revenue Expenditure Commmissions and fees Staff costs - salary Staff costs - bonus Foreign exchange losses Accomodation Interest expense Other expenditure Total expenditure Following section for incorporated entities only Profit or (loss) on ordinary activities before taxation Taxation Profit or (loss) after taxation Appropriations Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders Operating Profit or (loss) Jonatha Profit or (loss) Following section for partnerships (including LLPs) and sole traders Operating Profit or (loss) | 1 | Dealing profits or (loss) - trading | |
| Revenue 5 Gross Commission and brokerage 6 Performance fees 7 Investment management fees 8 Investment advisory fees 9 Corporate Finance 10 UCITS management fees 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue Expenditure 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 10 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | 2 | Dealing profit or (loss) - long term investments | |
| Revenue 5 Gross Commission and brokerage 6 Performance fees 7 Investment management fees 8 Investment advisory fees 9 Corporate Finance 10 UCITS management fees 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue Expenditure 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | 3 | Charges on sales / redemptions of regulated products | |
| 5 Gross Commission and brokerage 6 Performance fees 7 Investment management fees 8 Investment advisory fees 9 Corporate Finance 10 UCITS management fees 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - sonus 18 Foreign exchange losses 19 Accomodation 10 Interest expense 21 Other expenditure 22 Total expenditure 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 10 Investment Income | 4 | Total dealing profit or (loss) | |
| 5 Gross Commission and brokerage 6 Performance fees 7 Investment management fees 8 Investment advisory fees 9 Corporate Finance 10 UCITS management fees 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - sonus 18 Foreign exchange losses 19 Accomodation 10 Interest expense 21 Other expenditure 22 Total expenditure 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 10 Investment Income | | Revenue | |
| 6 Performance fees 7 Investment management fees 8 Investment advisory fees 9 Corporate Finance 10 UCITS management fees 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue Expenditure 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 1 Investment Income | 5 | | |
| 7 Investment management fees 8 Investment advisory fees 9 Corporate Finance 10 UCITS management fees 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue Expenditure 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 10 Investment Income | | · · · · · · · · · · · · · · · · · · · | |
| 8 Investment advisory fees 9 Corporate Finance 10 UCITS management fees 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue Expenditure 5 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure 23 Following section for incorporated entities only 24 Profit or (loss) on ordinary activities before taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders Operating Profit or (loss) Investment Income | | Investment management fees | |
| 9 Corporate Finance 10 UCITS management fees 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue Expenditure 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | | |
| 10 UCITS management fees 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue Expenditure 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | • | |
| 11 Interest and dividends receivable 12 Other revenue 13 Foreign exchange gains 14 Total revenue Expenditure 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | • | |
| 12 Other revenue 13 Foreign exchange gains 14 Total revenue Expenditure 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | 11 | • | |
| Total revenue Expenditure 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | | |
| Expenditure 15 | 13 | Foreign exchange gains | |
| 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | 14 | | |
| 15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | | |
| 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Pollowing section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Pollowing section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | - | |
| 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period 28 Operating Profit or (loss) 29 Investment Income | | | |
| 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | · | |
| 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | | |
| 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | | |
| 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | | |
| Following section for incorporated entities only Profit or (loss) on ordinary activities before taxation Taxation Profit or (loss) after taxation Appropriations Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders Operating Profit or (loss) Investment Income | | | |
| Following section for incorporated entities only Profit or (loss) on ordinary activities before taxation Taxation Profit or (loss) after taxation Appropriations Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders Operating Profit or (loss) Investment Income | | · | |
| 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | 22 | Total expenditure | |
| 23 Profit or (loss) on ordinary activities before taxation 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | | Following section for incorporated entities only | |
| 24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | 23 | | |
| 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | 24 | · · · | |
| 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income | 25 | Profit or (loss) after taxation | |
| Following section for partnerships (including LLPs) and sole traders Operating Profit or (loss) Investment Income | 26 | | |
| 28 Operating Profit or (loss) 29 Investment Income | 27 | Retained profit or (loss) for the period | |
| 28 Operating Profit or (loss) 29 Investment Income | | Following postion for north archive (including LLDs) and sale firedess | |
| 29 Investment Income | 20 | | |
| | | | |
| | | | |
| 31 Profit or (loss) attributable to partners. | | | |

FSA031
Capital Adequacy (for exempt CAD firms subject to IPRU(INV) Chapter 9)

Regulatory Capital

| | Part 1 | (To be completed by all firms) | A | | | | |
|---------|-----------------------|--|---|--|--|--|--|
| 1 | | share capital which is fully paid | | | | | |
| 5 | | I non-cumulative preference share capital which is fully paic | | | | | |
| 3 | Share premium account | | | | | | |
| 4 | | s excluding revaluation reserves | | | | | |
| 36 | | etained earnings | | | | | |
| 37 | | y verified interim net profits | | | | | |
| 38 2 | Partners' | capital LP Members' Capital (in accordance with IPRU(INV) Annex A) | | | | | |
| 39 | Sole trad | | | | | | |
| 17 | Initial cap | · | | | | | |
| 17 | iiiiliai cap | | | | | | |
| | Part 2 | (To be completed by those firms whose own funds requirement is calculated in accordance with IPRU(INV) 9.2.9R) | | | | | |
| 40 | Initial cap | | | | | | |
| 6 | Less: | Investment in own shares at book value | | | | | |
| 7 | | Intangible assets | | | | | |
| 8 | | Material current year losses | | | | | |
| 10 | Tier 1 Ca | pital | | | | | |
| | Tier 2 | | | | | | |
| 11 | | ion reserves | | | | | |
| 12 | | m cumulative preference share capital | | | | | |
| 13 | | n subordinated loans | | | | | |
| 14 | | I cumulative preference share capital and qualifying capital instruments | | | | | |
| 15 | Qualifyin | g arrangements | | | | | |
| 9 | Less | Material holdings in credit and financial institutions and material insurance holdings | | | | | |
| 16 | Own Fun | | | | | | |
| 10 | Own run | uo | | | | | |
| | | | | | | | |
| | Part 3 | (To be completed by those firms whose own funds requirement is calculated in accordance with IPRU(INV) 9.5) | | | | | |
| 41 | Initial cap | | | | | | |
| 18 | Less: | Investments in own shares at book value | | | | | |
| 19 | | Intangible assets | | | | | |
| 20 | | Material current year losses | | | | | |
| 22 | Perpetua | I cumulative preference shares | | | | | |
| 23 | | m capital preference shares | | | | | |
| 24 | | l long term subordinated loans | | | | | |
| 25 | | n subordinated loan | | | | | |
| 26 | Revaluat | ion reserve | | | | | |

| 27 28 | Less the s Own Fund | | n credit and financial institu | itions and mate | rial insurance hol | dings | | | | | |
|----------|---------------------------------|--|---|-------------------|------------------------|--------|----------------|--------|----------------|------------------------------|--------|
| 29 | | (Regulatory capital test to ou meet your regulatory c | o be completed by all firms apital requirement? |) | | | | | | | |
| | | | | | | | | | | | |
| 00 | | sources requirement | | if DU/ | de a tradition for all | | | | | | |
| 30 31 | | is requirement (vviii aiv A own funds requirement | vays be a minimum of £5k | even if Pii/ com | ibo indicated) | | | | | | |
| 42 | | funds requirement | (ii applicable) | | | | | | | | |
| 32 | Surplus / (| • | | | | | | | | | |
| | | , | | | | | | | | | |
| | | nal Indemnity Insurance | | | | | | | | | |
| 33 | | | Guarantee in lieu of PII or | is it otherwise e | exempt from PII? | | | | Yes/No | | |
| 34 | Does your | firm conduct insurance r | | | | | | | Yes/No | | |
| 35 | | A | В | C | D | E | F | G | Н | J | K |
| | | PII Basic information | | | | | | | | PII detailed informa | tion |
| | | | | | | | mnity required | | mnity received | | |
| | PII policy | Annualised premium | Insurer (from list) | Start date | Renewal date | Single | Aggregate | Single | Aggregate | Business line (from list) | Policy |
| | 4 | | (HOIH list) | | | | | | | (IIOIII IISt) | excess |
| | | | | | | | | | | | |
| | 2 | | | | | | | | 1 | | |
| | 2 | | | | | | | | | | |
| | 3 | | | | | | | | | | |
| | 2 3 4 | | | | | | | | | | |
| | 2 3 4 5 | | | | | | | | | | |
| | 2 3 4 5 6 | | | | | | | | | | |
| | 2 3 4 5 6 7 | | | | | | | | | | |
| | 2 3 4 5 6 7 8 | | | | | | | | | | |

Page 2 FSA031

FSA032 Capital Adequacy (for exempt CAD firms subject to IPRU(INV) Chapter 13)

| | Regulatory Capital Own Funds | Α | | | | | |
|----|--|---|--|--|--|--|--|
| 1 | Ordinary share capital which is fully paid | | | | | | |
| 5 | Perpetual non-cumulative preference share capital which is fully paid | | | | | | |
| 3 | Share premium account | | | | | | |
| 4 | Reserves (excluding revaluation reserves) | | | | | | |
| 45 | Audited retained earnings | | | | | | |
| 46 | Externally verified interim net profits | | | | | | |
| 47 | Partners' capital | | | | | | |
| 2 | Eligible LLP Members' Capital (in accordance with the provisions of IPRU(INV) Annex A) | | | | | | |
| 48 | Sole trader capital | | | | | | |
| | | | | | | | |
| 8 | Less: Investments in own shares at book value | | | | | | |
| 9 | Intangible assets | | | | | | |
| 10 | Material current year losses | | | | | | |
| 12 | Excess of current year's drawings over current year profits | | | | | | |
| 13 | Revaluation Reserves | | | | | | |
| 14 | Perpetual cumulative preference share capital and debt capital | | | | | | |
| 15 | Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5.AR) | | | | | | |
| 16 | Fixed term preference share capital (if not redeemable by shareholders within 5 years) | | | | | | |
| 11 | Less: Material holdings in credit and financial institutions and material insurance holdings | | | | | | |
| | | | | | | | |
| 17 | Own Funds | | | | | | |
| | | | | | | | |
| | Adjusted net current assets | | | | | | |
| 18 | Net current assets (from balance sheet) | | | | | | |
| 19 | Less: Long term assets adjustment | | | | | | |
| 20 | Connected persons adjustment | | | | | | |
| 21 | Investments adjustment | | | | | | |
| 22 | Adjusted Net Current assets | | | | | | |
| | | | | | | | |
| | Regulatory capital test | | | | | | |
| 23 | How do you meet your regulatory capital requirement? | | | | | | |
| | | | | | | | |
| | Capital requirement | | | | | | |
| 24 | Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) | | | | | | |
| 25 | Additional own funds requirement for PII (if applicable) | | | | | | |
| 26 | Other FSA capital / own funds requirements (if applicable) | | | | | | |
| 27 | Own Funds | | | | | | |
| 28 | Surplus / (deficit) | | | | | | |
| | | | | | | | |
| | Adjusted net current assets | 1 | | | | | |
| 29 | Adjusted net current assets requirement (if applicable) | | | | | | |
| 30 | Adjusted net current assets (if applicable) | | | | | | |
| 31 | Surplus / (deficit) (if applicable) | | | | | | |

| 49 32 34 35 36 | 32 If not, does your firm hold a Comparable Guarantee or is it otherwise exempt from the requirement to hold PII? 34 Does your firm conduct insurance mediation activities? 35 Has your firm renewed its PII cover since the last reporting date? 36 If your policy excludes all business activities carried on prior to a particular date (i.e. a retroactive start date), then insert the date here. | | | | | | | | | | | |
|----------------------------|---|---|---|------------|--------------|--------------------------|-----------------------------|--------------------------|-----------------------------|---------------------------------|--|-------------------|
| 38 | | A PII Basic informa | B ation | C | D | E | F | G | н | J PII detailed inform | K nation | L |
| | PII policy | Annualised | Insurer | Start date | Renewal | Limit of inder Single | mnity required Aggregate | Limit of inder Single | mnity received Aggregate | Business line | Policy excess | Policy exclusions |
| | | premium | (from list) | | date | | , | • | | 1 | | |
| | 1 | | | | | | | | | | <u> </u> | |
| | 2 3 | | | | | | | | | | | |
| | 3 1 | | | | | | | | | | <u> </u> | |
| | 5 | | | | | | | | | | | |
| | 6 | | | | | | | | | | | |
| | 7 | | | | | | | | | | | |
| | 8 | | | | | | | | | | | |
| | 9 | | | | | | | | | | | |
| | 10 | | | | | | | | | | | |
| 39 40 | | | as stated on the most re ional capital required for | | | applicable, total | amount for all PII p | policies) | A | | | |
| 41 42 43 44 | | Total of addition Total of readily r | additional own funds re al own funds required ealisable own funds) of readily realisable ow | | exclusion(s) | | | | | | | |

Page 2 FSA032

FSA033 Capital Adequacy (for firms subject to IPRU(INV) Chapter 3)

| | Regulatory Capital Tangible net worth | | A | В |
|----|---------------------------------------|-------------------|---|---|
| 1 | Capital | | | |
| 2 | Less: Intangible asset | .S | | |
| _ | Eligible Capital Substitut | | | • |
| 3 | Approved subordinated | loans | | |
| 4 | Approved bank bonds | | | |
| 5 | Approved undertakings | | | |
| 6 | Financial resources | | | |
| | Primary requirement | | | |
| 7 | Base requirement | | | |
| 8 | Liquidity adjustment: | Non-trade debtors | | |
| 9 | | Prepayment | | |
| 10 | Total liquidity adjustmen | nt | | |
| 11 | Charged assets | | | |
| 12 | Contingent liabilities | | | |
| 13 | Deficiencies in subsidiar | ries | | |
| 14 | Primary requirement | | | |
| | Regulatory capital test | t | | |
| 15 | Primary Requirement | • | | |
| 16 | Position Risk Requireme | ent | | |
| 17 | Counterparty Risk Requ | | | |
| 18 | Total Financial Resource | | | |
| 19 | Financial Resources | 50 1 to quit 55 | | |
| 20 | Excess / (Deficit) | | | |

FSA034 Capital adequacy (for firms subject to IPRU(INV) Chapter 5 not subject to the exemption in IPRU(INV) 5.2.3(2)R

| | Regulatory capital Tier 1 | A | В |
|----------|--|----------|---------|
| 1 | Paid up share capital (excluding preference shares) | | |
| 35 | Eligible LLP member's capital | | |
| 2 | Share premium account | | |
| 3 | Reserves | | |
| 4 | Non-cumulative preference shares | | |
| 5 | Less: Investment in own shares | | |
| 6 | Intangible assets | | |
| 7 | Material current year losses | | |
| 8 | Material holdings in credit and financial institutions | | |
| 36 | Excess LLP member's drawings | | |
| 9 | Total deductions | | |
| 10 | Tier 1 Capital | | <u></u> |
| | Tier 2 | | |
| 11 | Revaluation reserves | | |
| 12 | Fixed term cumulative preference share capital | | |
| 13 | Long term subordinated loans | | |
| 14 | Other cumulative preference share capital and debt capital | | |
| 15 | Qualifying arrangements | | |
| 16 | Own Funds | | |
| | Tier 3 | | |
| 17 | Net trading book profits | | |
| 18 | Short term Qualifying Subordinated Loans and excess Tier 2 capital | | |
| 19 | Less: Illiquid assets | | |
| 20 | Qualifying property | | |
| 21 | Liquid capital | | |
| | | | |
| | Regulatory capital test | | |
| | Liquid capital test | | |
| 22 | Liquid Capital | | |
| | Capital Requirement: | <u> </u> | |
| 23 | Expenditure Based Requirement | | |
| 24 | Position Risk Requirement | | |
| 25 | Counterparty Risk Requirement | | |
| 26 | Foreign Exchange Risk Requirement | | |
| 27 28 | Other Assets Requirement | | |
| | Total capital requirement | | |
| 29 | Surplus / Deficit of Liquid Capital | | |
| | Annual Expenditure Based Requirement | | |
| 30 | Total Expenditure | | |
| 31 | Audited Expenditure (less deductables) | | |
| 32 | Annual audited expenditure | | |
| 33 | Expenditure based requirement | | |
| 34 | Fraction indicator | | |

FSA035 Capital adequacy (for firms subject to IPRU(INV) Chapter 5 subject to the exemption in 5.2.3(2)R)

| | Regulatory capital | | |
|----|--|---|---|
| | Tier 1 | Α | B |
| 1 | Paid up share capital (excluding preference shares) | | |
| 21 | Eligible LLP member's capital | | |
| 2 | Share premium account | | |
| 3 | Reserves | | |
| 4 | Non-cumulative preference shares | | |
| 5 | Less: Investment in own shares | | |
| 6 | Intangible assets | | |
| 7 | Material current year losses | | |
| 8 | Material holdings in credit and financial institutions | i | |
| 22 | Excess LLP member's drawings | | |
| 9 | Total deductions | | |
| 10 | Tier 1 Capital | | |
| | | | |
| | Tier 2 | | |
| 11 | Revaluation reserves | | |
| 12 | Fixed term cumulative preference share capital | | |
| 13 | Long term subordinated loans | | |
| 14 | Other cumulative preference share capital and debt capital | | |
| 15 | Qualifying arrangements | | |
| 16 | Own Funds | | |
| | | | |
| | Regulatory capital test | | |
| | Own Funds test | | |
| 17 | Own Funds | | |
| | Own Funds Requirement: either: | | |
| 18 | £5 or | | |
| 19 | £4,000 | | |
| 20 | Surplus / Deficit of Own Funds | | |

FSA036 Capital adequacy (for UCITS firms subject to UPRU)

| | Tier 1 | Α | В |
|----------|---|--|----|
| 1 | Paid up share capital (excluding preference shares) | ^ | |
| 2 | Share premium account | | |
| 3 | Reserves | | |
| 4 | Non-cumulative preference shares | | |
| 41 | Eligible LLP member's capital | | |
| 5 | Less: Investment in own shares | | L. |
| 6 | Intangible assets | | |
| 7 | Material current year losses | | |
| 42 | Excess LLP member's drawings | | |
| 8 | Material holdings in credit and financial institutions | | |
| 9 | Initial capital | | |
| | Tier 2 | | |
| 10 | Revaluation reserves | | |
| 11 | Fixed term cumulative preference share capital | | |
| 12 | Long term Qualifying Subordinated Loans | | |
| 13 | Other cumulative preference share capital and debt capital | | |
| 14 | Qualifying arrangements | | |
| 15 | Own funds | | |
| | Tier 3 | | |
| 16 | Less: Illiquid assets | | |
| 17 | Financial resources | | |
| | | | |
| | Regulatory capital test | | |
| | Test 1: Initial capital test | | |
| 18 | Initial capital | | |
| 19 | Initial capital requirement (€125,000) | | |
| 20 | Surplus / (Deficit) of Initial Capital | | |
| | Test 2: Financial Resources test | | |
| 21 | Financial resources | | |
| | Less the higher of: | | |
| 22 | € 125,000 | | |
| | plus | | |
| 23 | Funds Under Management over €250m X 0.02% | | 1 |
| 24 | Total | | |
| 05 | and | | |
| 25 26 | 13/52 of annual audited fixed expenditure (UPRU 2.1.2R(2)) Surplus / (Deficit) of financial resources | | |
| 20 | Sulplus / (Deficit) of financial resources | | |
| | Calculation of financial resources requirement for forthcoming year - UCITS firms | | |
| | Annual Audited Fixed Expenditure | | |
| 27 | Total Expenditure (per income statement) | | |
| 28 | Less: Staff bonuses, except to the extent they are guaranteed | | |
| 29 | Employees' and Directors' shares in profits, except to the extent they are guaranteed | | |
| 30 | Other appropriations of profits | | |
| 31 | Allowable commission and fees | | |
| 32 | Interest charges in respect of borrowings made to finance the acquisition of the firm's readily | | |
| 33 | realisable investments Interest paid to customers on client money | | |
| 34 | Interest paid to customers on client money Interest paid to counterparties | | |
| 35 | Fees, brokerage and other charges paid to clearing houses, exchanges and | | |
| 55 | intermediate brokers for the purposes of executing, registering or clearing transactions | | |
| 36 | Foreign exchange losses | | |
| 37 | Other variable expenditure | | |
| 38 | Audited Fixed Expenditure | | |
| 39 | Annual Audited Fixed Expenditure | | |
| | | | |
| 40 | Expenditure Based Requirement | | 1 |

FSA037 Deleted

FSA038 Volumes and Type of Business

| | Total Value of Funds Under Management | Α | |
|--------|--|----------|--|
| 1 5 | Total funds under management (000s) Of which drawn down capital (000s) | | |
| 3 | Number and Type of Customer Do you conduct designated investment business with or for retail clients? | Yes / No | |
| 4 | What is the current approximate percentage of your clients that are retail clients? | % | drop down Below 25% 25% to under 50% 50% to under 75% 75% and over |

FSA039 Client Money and Client Assets

1 Has your firm held Client Money or Client Assets in this reporting period?

Does the firm undertake stock lending activities using clients' custody assets?
 Yes/No

CFTC DATA: Specialist data for firms subject to CFTC part 30 exemption order

| | Omnibus letter of Credit | | | | Α |
|----|---------------------------------|--|-----------------------|----------------|---|
| 1 | Balance per previous reportir | ng date | | | |
| 2 | Addition | | | | |
| 3 | Termination / cancellation | | | | |
| 4 | Current balance | | | | |
| | Secured amount | | | | |
| 5 | Deficit open trade equity at L | ME | | | |
| 6 | House losses at LCH | | | | |
| | | | | | |
| 7 | Deficit open trade equity of ne | on-LME customers at LCH | | | |
| 8 | LME forward profit | | | | |
| 9 | Total | | | | |
| 10 | Excess / (deficiency) | | | | |
| 11 | Number of occasions when the | ne omnibus letter of credit was def | icient | | |
| 12 | Total excess / (deficiency) for | r individual letter of credit | | | |
| _ | A | В | С | D | |
| | Secured amount | Value of letter of credit | Excess / (deficiency) | Date rectified | 7 |
| | 1 | | | |] |
| | | | | | |
| r | | | | | |
| | | Total | | | |
| | | | | | A |
| 13 | Number of occasions when a | iny one individual letter of credit wa | as deficient | | |

Asset Managers that use Hedge Fund Techniques Report

| | | A |
|----|--|----------|
| 1 | Do you manage an unregulated collective investment scheme ("uCIS") that is not domiciled in the UK? | Yes / No |
| 3 | Do you solely undertake venture capital management? | Yes / No |
| | For firms identified as a Hedge Fund Manager only: | |
| 4 | Do you provide valuations for any instruments to your fund administrator which, to the best of your knowledge, are relied upon by the administrator in valuing the fund? | Yes / No |
| | | |
| | Fund's Auditor(s) | |
| 5 | Name(s) of auditing firm(s) that signed the most recent audit opinion | |
| | Prime broker(s) | |
| 7 | Name(s) of prime broker(s) | |
| | | |
| | Third Party Administrator(s) | |
| 11 | Name(s) of the third party administrator(s) | |

The standard of the standard or standard o

FSA043 Key data (for exempt CAD firms)

[deleted]

FSA044 Analysis of assets and deposits by maturity band

Assets:

1 Intra-group

2 Interbank exposures

3 of which: unsecured loans

4 of which: reverse repos

5 OFC exposures

6 of which: unsecured loans

7 of which: reverse repos

8 Loans to customers

9 of which: wholesale

10 Other financial assets

11 of which: pledgable

12 Total financial assets

13 Other assets

14 Total assets

Liabilities:

| 13 IIIIIa-group | 15 | Intra-group |
|-----------------|----|-------------|
|-----------------|----|-------------|

16 Interbank deposits

17 of which: repos

18 OFC deposits

19 of which: repos

20 Debt securities in issuance

21 of which: CDs

of which: unsecured bonds

23 of which: CP

of which: asset backed securities

| Α | В | С | D | Е | F | G |
|-------|------------------------------|---------------------|---------------|--------------------|-----------|---------|
| Total | Up to and including 3 months | > 3 months - 1yr | >1 yr - 3 yrs | > 3 yrs - 5 yrs | > 5 years | undated |
| | | | | | | |
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| | | - | | | | |

| 25 26 27 28 29 30 31 | of which: covered bonds Customer deposits of which: wholesale Other Subordinated liabilities Capital Total liabilities |
|--|--|
| | Off-balance sheet items |

o/w subject to credit deterioration

o/w subject to credit deterioration

o/w subject to credit deterioration

Undrawn credit lines inward

o/w liquidity facilities to third party ABCP conduits

o/w liquidity facilities to own (sponsored) ABCP conduits

Contingent liabilities

Commitments

32

33

34

35

36 37

38

39

| | Α | В | С |
|-------|-----------------------------|--------------------|--------------------|
| Total | Unconditionally cancellable | Cancellable < 1 yr | Cancellable > 1 yr |
| | | - Cameria vi yi | - Janesmaner I Ja |
| | | | |
| | | | |
| | | | |
| | | | |

FSA045 IRB portfolio risk

| Enter number | of days in the det | Ds are PiT or TTC or Hy finition of Default | | | | | 1 | |
|---|--|---|---|--------------------------|--------------------------|-----------------------|------------------|-----------|
| Lower PD | t reporting date Upper PD | Gross exposure value | Exposure at default estimate | Maturity | Probability of default | Loss Given Default | Expected Loss | RWEA |
| bound | bound | А | В | С | D | Е | F | G |
| Above % | Up to % | 000s | 000s | days | % | % | 000s | 000s |
| 0.000 |) | | | | | | | |
| | | | | | | | | |
| | | | | + | | | | |
| | | | | + | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| In default | | | | | | | | |
| In default Total | | | | + | | | | |
| Total | | | <u> </u> | | | | | |
| Banks | | | | A | _ | | | |
| | | ires in these asset class | | | | | | |
| | | Ds are PiT or TTC or Hy | brid PiT | | 1 | | | |
| | t reporting date | finition of Default Gross exposure value | Exposure at | Maturity | Probability | Loss Given | Expected | RWEA |
| Lower PD | Upper PD | | default estimate | | of default | Default | Loss | |
| bound | bound | | | | | | | |
| | | A | В | С | D | E | F | G |
| Above % | Up to % | 000s | 000s | days | % | % | 000s | 000s |
| 0.000 | 7 | + | - | + | 1 | | | + |
| | | | | + | | | | 1 |
| | | | | | | | | |
| | | | | | | | | |
| | | | | 1 | | | | |
| | | | | - | | | | |
| | | | | + | | | | |
| In default | | | | | | | | |
| Total | | | | | | | | |
| Enter number PD range a | of days in the det t reporting date | Ds are PiT or TTC or Hy finition of Default Gross exposure value | Exposure at | Maturity | Probability | Loss Given | | RWEA |
| Lower PD bound | Upper PD bound | | default estimate | | of default | Default | | |
| bourid | Dound | | | | | Delault | Loss | |
| Above % | | | R | C | D | | | G |
| | Up to % | A 000s | B 000s | C days | D % | E % | F 000s | G 000s |
| 0.000 | | | | C days | D % | E | F | |
| | | | | | | E | F | |
| | | | | | | E | F | |
| | | | | | | E | F | |
| | | | | | | E | F | |
| | | | | | | E | F | |
| | | | | | | E | F | |
| | | | | | | E | F | |
| In default | | | | | | E | F | |
| | | | | | | E | F | |
| In default Total | | | | days | | E | F | |
| In default Total Mortgages Tick here if you | u have no exposu | 000s | 000s | | | E | F | |
| In default Total Mortgages Tick here if you Please indicate | u have no exposu | ures in this asset class | 000s | days | | E | F | |
| In default Total Mortgages Tick here if you Please indicate Enter number | have no exposu | ures in this asset class Ds are PiT or TTC or Hy inition of Default | 000s | A | % | E % | F 000s | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a | u have no expost e whether your P of days in the det | ures in this asset class | brid PiT | A | % Loss Given | E % | F | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a Lower PD | u have no exposte whether your P of days in the det upper PD | ures in this asset class Ds are PiT or TTC or Hy inition of Default | 000s | A | % | E % | F 000s | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a | u have no expost e whether your P of days in the det | ures in this asset class Ds are PiT or TTC or Hy inition of Default | brid PiT | A | % Loss Given | E % | F 000s | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a Lower PD | u have no exposte whether your P of days in the det upper PD | ures in this asset class Ds are PiT or TTC or Hy finition of Default Gross exposure value | brid PiT Exposure at default estimate | A Probability of default | % Loss Given Default | E % | F 000s | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a Lower PD bound Above % 0.000 | have no expose e whether your Pot days in the det treporting date Upper PD bound Up to % | ures in this asset class Ds are PiT or TTC or Hy finition of Default Gross exposure value | brid PiT Exposure at default estimate B | A Probability of default | % Loss Given Default D | E % | F 000s | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a Lower PD bound Above % 0.000 | have no expose e whether your Pot days in the det treporting date Upper PD bound Up to % | ures in this asset class Ds are PiT or TTC or Hy finition of Default Gross exposure value | brid PiT Exposure at default estimate B | A Probability of default | % Loss Given Default D | E % | F 000s | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a Lower PD bound Above % 0.000 | have no expose e whether your Pot days in the det treporting date Upper PD bound Up to % | ures in this asset class Ds are PiT or TTC or Hy finition of Default Gross exposure value | brid PiT Exposure at default estimate B | A Probability of default | % Loss Given Default D | E % | F 000s | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a Lower PD bound Above % 0.000 | have no expose e whether your Pot days in the det treporting date Upper PD bound Up to % | ures in this asset class Ds are PiT or TTC or Hy finition of Default Gross exposure value | brid PiT Exposure at default estimate B | A Probability of default | % Loss Given Default D | E % | F 000s | |
| In default Total Mortgages Tick here if yor Please indicate Enter number PD range a Lower PD bound Above % 0.000 | have no expose e whether your Pot days in the det treporting date Upper PD bound Up to % | ures in this asset class Ds are PiT or TTC or Hy finition of Default Gross exposure value | brid PiT Exposure at default estimate B | A Probability of default | % Loss Given Default D | E % | F 000s | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a Lower PD bound Above % 0.000 | have no expose e whether your Pot days in the det treporting date Upper PD bound Up to % | ures in this asset class Ds are PiT or TTC or Hy finition of Default Gross exposure value | brid PiT Exposure at default estimate B | A Probability of default | % Loss Given Default D | E % | F 000s | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a Lower PD bound Above % | have no expose e whether your Pot days in the det treporting date Upper PD bound Up to % | ures in this asset class Ds are PiT or TTC or Hy finition of Default Gross exposure value | brid PiT Exposure at default estimate B | A Probability of default | % Loss Given Default D | E % | F 000s | |
| In default Total Mortgages Tick here if you Please indicate Enter number PD range a Lower PD bound Above % 0.000 | have no expose e whether your Pot days in the det treporting date Upper PD bound Up to % | ures in this asset class Ds are PiT or TTC or Hy finition of Default Gross exposure value | brid PiT Exposure at default estimate B | A Probability of default | % Loss Given Default D | E % | F 000s | |
| Mortgages Tick here if you Please indicate Enter number PD range a Lower PD bound Above % | have no expose e whether your Pot days in the det treporting date Upper PD bound Up to % | ures in this asset class Ds are PiT or TTC or Hy finition of Default Gross exposure value | brid PiT Exposure at default estimate B | A Probability of default | % Loss Given Default D | E % | F 000s | |

| | QRRE | | | | A | | | | | | |
|---|---|--|---|--------------------------------|--------------------------|-----------------------|---------------|-----------|--|--|--|
| 25 | Tick here if you | have no exposu | res in this asset class | | | | | | | | |
| 26 | Please indicate | whether your Pl | Os are PiT or TTC or Hy | brid PiT | | | | | | | |
| 27 | Enter number of | of days in the def | inition of Default | | | | | | | | |
| 28 | | reporting date | Gross exposure value | Exposure at | Probability | Loss Given | Expected | RWEA | | | |
| | Lower PD | Upper PD | İ ' | default estimate | of default | Default | Loss | | | | |
| | bound | bound | | | | | | | | | |
| | | | Α | В | С | D | E | F | | | |
| | Above % | Up to % | 000s | 000s | % | % | 000s | 000s | | | |
| 1 | 0.000 | | | | | ,,, | | | | | |
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| 29 | In default | | | | | | | + | | | |
| 30 | Total | | | | | | | + | | | |
| 50 | Total | l | 1 | | 1 | | | | | | |
| | | | | | | | | | | | |
| | Other retail | | | | Α | | | | | | |
| 31 | | ı have no exposu | res in this asset class | | А | 1 | | | | | |
| 31 32 | Tick here if you | | res in this asset class Os are PiT or TTC or Hyl | brid PiT | A | - | | | | | |
| | Tick here if you Please indicate | | Os are PiT or TTC or Hy | brid PiT | A |] | | | | | |
| 32 | Tick here if you Please indicate Enter number of | whether your Pl | Os are PiT or TTC or Hy | | A Probability | Loss Given | Expected | RWEA | | | |
| 32 33 | Tick here if you Please indicate Enter number of | whether your Pl of days in the def | Os are PiT or TTC or Hylinition of Default | | | Loss Given Default | Expected Loss | RWEA | | | |
| 32 33 | Tick here if you Please indicate Enter number of PD range at | whether your Plof days in the def reporting date | Os are PiT or TTC or Hylinition of Default | Exposure at | Probability | | | RWEA F | | | |
| 32 33 | Tick here if you Please indicate Enter number of PD range at | whether your Plof days in the def reporting date | Os are PiT or TTC or Hylinition of Default Gross exposure value | Exposure at default estimate | Probability of default | Default | Loss | | | | |
| 32 33 | Tick here if you Please indicate Enter number of PD range at Lower PD | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |
| 32 33 34 | Tick here if you Please indicate Enter number of PD range at Lower PD Above % | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |
| 32 33 34 | Tick here if you Please indicate Enter number of PD range at Lower PD Above % | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |
| 32 33 34 | Tick here if you Please indicate Enter number of PD range at Lower PD Above % | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |
| 32 33 34 1 2 | Tick here if you Please indicate Enter number of PD range at Lower PD Above % | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |
| 32 33 34 1 2 3 4 5 | Tick here if you Please indicate Enter number of PD range at Lower PD Above % | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |
| 32 33 34 1 2 3 4 | Tick here if you Please indicate Enter number of PD range at Lower PD Above % | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |
| 32 33 34 1 2 3 4 5 6 | Tick here if you Please indicate Enter number of PD range at Lower PD Above % | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |
| 32 33 34 1 2 3 4 5 6 7 | Tick here if you Please indicate Enter number of PD range at Lower PD Above % | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |
| 32 33 34 1 2 3 4 5 6 7 | Tick here if you Please indicate Enter number of PD range at Lower PD Above % 0.000 | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |
| 32 33 34 1 2 3 4 5 6 7 | Tick here if you Please indicate Enter number of PD range at Lower PD Above % | whether your Plot days in the defreporting date Upper PD Up to % | Os are PiT or TTC or Hylinition of Default Gross exposure value A | Exposure at default estimate B | Probability of default C | Default D | Loss E | F | | | |

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FSA046 Securitisation

Transaction level information - Where the firm is an originator or sponsor

| | | Α |
|---|---|---|
| 1 | Location of BIPRU 11.5.17R disclosures | |
| 2 | Additional capital requirement for BIPRU 9.3.1R | |

| | Α | В | С | D | E | F | G | Н |
|---|----------------|-------------|-----------------------|---------------------|---------------------------------|--------------------------|--------------------------|---------------------------|
| 3 | Programme Name | Asset class | Originator's Interest | Investors' Interest | Location of Investor Reports | Assets appear on FSA001? | BIPRU 9.3.1R Applied? | BIPRU 9.13 applies? |
| 1 | | | | | | | | |
| | | | | | | | | |
| n | _ | | | | | | | |

Risk Positions - standardised exposures

| | Α | В | С | D | E | F |
|---------------------------------|------|------|------|------|----------------|-------------------------|
| | CQS1 | CQS2 | CQS3 | CQS4 | CQS5 and below | Deductions from capital |
| As Originator | | | | | | |
| As sponsor of an ABCP programme | | | | | | |
| Counterparty credit risk | | | | | | |
| All other exposures | | | | | | |

Risk positions - IRB exposures

| | | Α | В | С | D | E | F | G | Н | ı | J | K | L | M | N | 0 |
|---------------------------------|---|-------------------|---------|------|------|---------|------|------|---------|------|------|-------|-------|---------------------|-------------|--------------|
| | | Firms applying | CQS1 | CQS2 | CQS3 | CQS4 | CQS5 | CQS6 | CQS7 | CQS8 | CQS9 | CQS10 | CQS11 | Below CQS1 | Supervisory | Deductions |
| | | BIPRU 9.12.16R | ST CQS1 | OQOZ | | ST CQS2 | OQOO | | ST CQS3 | OQOO | Q | CQS10 | CQSTI | All other credit | formula | from capital |
| | Α | | | | | | | | | | | | | | | |
| As Originator | В | | | | | | | | | | | | | | | |
| | С | | | | | | | | | | | | | | | |
| | Α | | | | | | | | | | | | | | | |
| As Sponsor on an ABCP programme | В | | | | | | | | | | | | | | | |
| | С | | | | | | | | | | | | | | | |
| | Α | | | | | | | | | | | | | | | |
| Counterparty credit risk | В | | | | | | | | | | | | | | | |
| | С | | | | | | | | | | | | | | | |
| | Α | | | | | | | | | | | | | | | |
| All other exposures | В | | | | | | | | | | | | | | | |
| 7 til ottler exposures | С | | | | | | | | | | | | | | | |