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
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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				
48	Credit derivatives				
49	Equity and stock index				
50	Commodity				
51	Other				\Box
52	Total				1
53	Total after accounting netting	- Γ			_ _
	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		

Page 2 FSA002

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 any DIDDLI's and any If any	
6	If you are a BIPRU investment firm, are you a: BIPRU 730K firm	
6 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	Davis of secondary	
12	Basis of reporting Unconsolidated/Solo-consolidated/Consolidated	
	If consolidated, please complete data elements 13 and 14, otherwise go straigh	
13	For consolidated reporting, provide	
	Group reference	A B
	2004	
14	For consolidated reporting, provide details of all other FSA authorised firms inc	•
	FRN	A B
	FRN	
		A
	T. 1	
15	Total capital after deductions	
15	Total tier one capital after deductions	
16	Total tier one capital after deductions	
16 17	Total tier one capital after deductions Core tier one capital	
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	
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	
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	
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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	
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	
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16 17 18 19 20 21 22 23 135 136 137 138	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 Hybrid tier one capital 50% bucket 35% bucket 15% bucket	
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36	Upper tier two capital		
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		
		-	
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)		
C 4			
64	Total capital before deductions		
65	Deductions from total capital		
65 66	Deductions from total capital Excess trading book position		
65 66 67	Deductions from total capital Excess trading book position Illiquid assets		
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Reduction in operational risk capital requirement under BIPRU TP 12.1

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91	Counterparty risk capital component	
31	Counterparty risk capital component	
92	Carital vascinas and for which the three social way he was	
92	Capital requirements for which tier three capital may be used	
02	Total market rick capital requirement	
93	Total market risk capital requirement	<u> </u>
94	Market risk capital requirement for UK consolidation group reporting calculated under non-EEA rules	
95	Position, foreign exchange and commodity risks under standardised	
00	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	
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	
142	Capital Planning Buffer	
143	Draw Down of Capital Planning Buffer	
110		
	Surplus/(deficit) total capital over ICG	
111	Surplus/(deficit) general purposes capital over ICG	
144	Surplus/(deficit) total capital over ICG and Capital Planning Buffer	
145	Surplus/(deficit) general purposes capital over ICG and Capital Planning	
	Buffer	
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	MEMORANDUM ITEMS	
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112	Value of portfolio under management - UCITS investment firms	
112	Value of portfolio under management - UCITS investment firms	
	Value of portfolio under management - UCITS investment firms Prudential filters	
113	Value of portfolio under management - UCITS investment firms Prudential filters Unrealised gains on available-for-sale assets	
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113	Value of portfolio under management - UCITS investment firms Prudential filters Unrealised gains on available-for-sale assets	
113 114	Value of portfolio under management - UCITS investment firms Prudential filters Unrealised gains on available-for-sale assets Unrealised gains (losses) on investment properties Unrealised gains (losses) on land and buildings Unrealised gains (losses) on debt instruments held in the available for sale	
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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

		Α	В	С	D	E	F	G
	Interest rate risk	HCD	CDD	EUD	OHE	VEN	Other	Tabel
1	General interest rate risk	USD	GBP	EUR	CHF	YEN	Other	Total
1	Valuations of longs							
2	Valuation of shorts		T	Ī		I		
3	PRR (as per handbook)							
	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							
11	Securitisation exposures/unrated liquidity facilities PR	RR						
12	Ordinary CDS PRR							
13	Securitisation CDS PRR							
14	Basic interest rate PRR calculation for equity instrum	ents						
15	Option PRR for interest rate positions							
16	CAD1 PRR for interest rate positions							
17	Other PRR							
10	Total intersect rate DDD	_	Ī	I		1	1	
18	Total interest rate PRR							
	Equity risk							
	General equity risk (or simplified)	USD	GBP	EUR	CHF	YEN	Other	Total
19	Valuations of longs	202	22.	_5	÷	•	2.1101	. Juli
20	Valuation of shorts							
21	PRR							

FSA005 co		Α	В	С	D	Ε	F	G
	Specific equity risk by risk bucket	USD	GBP	EUR	CHF	YEN	Other	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							
29	Total Equity PRR							
	Commodity Risk	Precious metals	Base metals	softs	energy	other	-	Total
30	Valuation of longs						<u>]</u>	
31	Valuation of shorts						_	
32	Outright PRR]	
33	Spread PRR							
34	Carry PRR]	
35	Simplified PRR						1	
36	Total PRR]	
			 		, 		7	-
37	Option PRR for commodity positions			<u> </u>	<u> </u>		_	
38	CAD 1 PRR for commodity positions						_	
39	Other PRR					<u> </u>]	
40	Total Commodity PRR]	
	F 1						-	
	Foreign currency risk	1100	000	EUD	OUE	VEN	0.11	-
44	General foreign currency risk	USD	GBP	EUR	CHF	YEN	Other	Total
41	Total net long positions				<u> </u>	<u> </u>	<u> </u>	
42	Total net short positions				<u> </u>	<u> </u>	<u> </u>	
43	Net gold position				<u> </u>	<u> </u>	<u> </u>	
44	PRR	·		I				

FSA005 co	ntinued	A USD	B GBP	C EUR	D CHF	E YEN	F Other	G Total
45	Option PRR for foreign currency	030	GBP T	EUK	СПГ	YEIN	Other	Total
45	CAD 1 PRR for foreign currency							
47	Other							
47	Other							
48	Total foreign currency PRR							
	Collective investment undertaking risk	USD	GBP	EUR	CHF	YEN	Other	
	General CIU risk							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							
	Other PRR							
56	Any other PRR							
	Internal models-based charges							
57	Multiplier							
58	Previous day's VaR PRR							
59	Average of previous 60 days VaR							
60	Incremental Default Risk Surcharge							
	Add-ons							
	Add-ons A			В				
	Description			Value]			
63	1			value				
03	2							
	3							

	 n	
64	Total Add-ons	
61	Internal models-based PRR	
62	GRAND TOTAL PRR	

Page 4 FSA005

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	er BIPRU 8 Ann	1R?]															
		dated reporters only Firm Reference Numbers of the r	members of the I	UK consolidation	group	Index no 1 n	FSA FRN															
		plidated/solo-consolidated repo member of a UK integrated group]															
Part 1	: Large expos	ures at the reporting date (othe		ers of integrate	d groups under	BIPRU 10.8 oi	r BIPRU 10.9)								В							
	4 Capital resou	irces under BIPRU 10.5.3R	A]									Capital resou 10.5.4R)	rces (BIPRU	В]						
	Exposure no	Counterparty name (or group	Gross exposur	e% of capital	Funded credit	Unfunded	Exposure				Of w	hich				concentratio	n risk	CNCOM	PD %	LGD %	EL %	Credit risk
		name)		resources under BIPRU 10.5.3R	protection	credit protection	after credit risk mitigation	Exempt	exposures			Non-exempt ex	cposures		excesses							capital requireme nt
								Amount	% of capital resources	Non- trading book	% of capital resources	Trading book	% of capital resources	Aggregate %	% of capital resources under 10.5.4R	Existed for 10 business days or less - %	than 10 business					
	5 A	В	С	D	w	х	Е	F	G	н	J	к	L	М	N	Р	days - % Q	R	s	т	U	v
	1								-		1									-	+	+
	n																					
	Total	ı										<u> </u>	4	<u> </u>	<u> </u>		1					
	out in BIPRU	the firm has notified the FSA und 10.5.6R (tick to confirm)		R of all exposure	es that have excee	eded, or will ex	ceed, the limit	s set	A													
		Individual counterparties (each		e % of capital	Funded credit	Unfunded	Exposure				Of w	high			1							
	Exposure no	individually above 2.5% capital	Отоза схрозин	resources	protection	credit	after credit	Exempt	exposures	I		Non-exempt ex	cposures		1							
		resources)		under BIPRU 10.5.3R		protection	risk mitigation	Amount	%	Non- trading book	%	Trading book	%	Aggregate %								
	7 A	В	С	D	N	o	E	F	G	н	J	к	L	М								
	1	Individually <2.5% of capital resources																				
	2														-							
	n	 	1	1		 	+	 	+	 	+		1	 	1							

FSA008 continued

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

FSA008 Page 1

	Transaction	Counterparty name	Transaction or	% of capital
	no		exposure value	resources
			*	
			_	_
9	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

SUP 16 Annex 24R FSA009 Page 1

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	

SUP 16 Annex 24R FSA009 Page 2

FSA010 Mismatch liquidity

[Deleted]

FSA011 Building society liquidity

9	SDL at reporting date	Amount	
	Amounts of 8 day liquidity at any time during the mo	onth (end of day ba A	lance) C
		Amount	Date
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		
15	Amount of offshore deposits		
16	Large shareholdings as % of SDL		

FSA012 Non-deposit-taking EEA bank liquidity

[Deleted]

FSA013 Stock liquidity [Deleted]

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	E	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		1	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					ı	ı	I	ı		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	1		1			1
6 7	> Adjustments for actual expected re-pricing date > Pipeline products															
-														l l		
8	Net Trading Book asset]	ı		ı	1	1	1	1		1	1		1
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>				1		1	ı	ı	I	ı		ı	I		
14	Monetary balance sheet liabilities (non-optional) as per															
	contractual re-pricing date			1	1		1	1	1	1	1		1			1
	> Adjustments for actual expected re-pricing date > Pipeline products															
17								l	l	l	l		l			
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															
21	Non monetary and other liabilities															
22	Capital and Reserves															
23	> Adjustments for capital investment term assumptions															
24	Liabilities sub-total															
0.5	and the second of the second of the			1	1	1	1	1	1	1	1	1	1	1		1
25 26	> Linear derivative contracts > Non-linear derivative contracts															
27	Liability totals													l		
	o sensitivity													Į Į		
28	Net Gap	=0														
29	Gap limits (optional)			1	1		1	l	l	l	l		l	l I		i T
30	Cumulative gap				1								l l			<u>1</u> 7
31	Reverse cumulative gap															
32	Cumulative gap limits (optional)															<u>.</u> T
33	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)															ī
44	Discount factors for central rate															İ
45	Discount factors for + shift															ļ
46	Discount factors for - shift							ļ	ļ		ļ		ļ			<u> </u>
47	PV of net gap at central rate															}
48 49	PV of net gap with + shift PV of net gap with - shift															ł
38	NPV Sensitivity to + shift (as derived from above data)			I)) 	l 	l 	I	l 		l 			ı T
38	NPV Sensitivity to - shift (as derived from above data)															†
40	Alternative estimate of NPV sensitivity to + shift													 		Ī
41	Alternative estimate of NPV sensitivity to - shift															İ
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

Expos	ures at the	reporting date to the diverse bl	ocks and re	sidual block	(
1	Identify the	e Integrated Group				A]						
	group, and	SA Firm Reference Numbers of I the allocation of CNCOM ital resources under BIPRU 10		ers of the int		A Index no 1 n	B FSA FRN Total						
	•		Gross		Exposure				Of which				CNCOM
	no	The state of the s	exposure	•	after credit		exposures			exempt exp			
		block		resources under	mitigation	Amount	% of	Non-	% of	Trading	% of	Aggregate	
				BIPRU	miligation		capital resources	trading book	capital resources	book	capital resources	%	
				10.8.13R			100001000	DOOK	100001000		100001000		
4	Α	В	С	D	E	F	G	Н	J	K	L	M	N
	1												
	n												
	Total												
	Total	J											

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	ccounting	
	reference date?		
4	Have you decumented your ICAAP2		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 qualifi- respect?	ed in any	
	respect:		%
8	What is the ratio of dealing errors in relation to the total number of tra	ansactions vour	70
J	firm has undertaken in the past 12 months?	anodotiono your	
			yes/no
9	Have you considered your firm's risk appetite when developing its IC	AAP?	
10	In your ICAAP, have you considered the impact of an economic dow your firm's financial position?	nturn on:	
10	your business plans?		
	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 concentration risk		
19 20	residual risk		
21	· business risk		
22	· interest rate risk		
23	· other		
-			
FSA019 co	ntinued		
			yes/no
24	Does your firm have any professional indemnity insurance cover?		
0.5	If so, What is the limit of the indomnity in the aggregate?		000s
25	What is the limit of the indemnity in the aggregate? What is the greatest deductible for any single claim?		
26	virial is the greatest deductible for any single dalin?		rating
			iuuliy

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 BIPRU 4.3.39R and BIPRU 4.3.40R?	yes/no
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.	
		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?	

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FSA020

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	

FSA022

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	Exposure at reporting date	% total of own funds
1	A	В	С
1			
2			
n			
	Total		

FSA025

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 requirem group FSA003/FSA009?	ent satisfied by	y a UK						
	If the answer to 1A is 'Yes', you do not have to complete the rest of this data item.									
2	Is your non-EEA sub-group reporting requirement satisfied by a UK consolidation group FSA003/FSA009?									
3	If the answer to 2A is 'Yes', what is the reference number of the UK consolidation group?									
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									

FSA029

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 habilities		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>

FSA029 Page 1

	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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FSA030

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 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) 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	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	
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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	Perpetual non-cumulative preference share capital which is fully paid								
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		credit and financial institu	itions and mate	rial insurance hol	dings					
29		(Regulatory capital test to ou meet your regulatory ca	be completed by all firms)							
	, , ,	, ,									
		sources requirement									
30			ays be a minimum of £5k	even if PII/ com	ibo indicated)						
31		own funds requirement (i	if applicable)								
42		funds requirement									
32	Surplus / (deficit)									
	Profession	nal Indemnity Insurance									
33			Guarantee in lieu of PII or i	s it otherwise e	exempt from PII?				Yes/No		
34		firm conduct insurance m			, , , , , , , , , , , , , , , , , , ,				Yes/No		
35		Α	В	C	D	E	F	G	Н	J	K
		PII Basic information								PII detailed informa	ation
	•					Limit of inder	mnity required	Limit of inde	emnity received		
	PII policy	Annualised premium	Insurer (from list)	Start date	Renewal date	Single	Aggregate	Single	Aggregate	Business line (from list)	Policy excess
	1		, ,							, ,	
	2										
	3										
	4										
	5										
	6										
	7										
	8										
	9										
	10										

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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							
22	Aujusted Net Guirent assets							
	Regulatory capital test							
23	How do you meet your regulatory capital requirement?							
20	Thow 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							
29	Adjusted net current assets requirement (if applicable)							
30	Adjusted net current assets (if applicable)							
31	Surplus / (deficit) (if applicable)							
-	Culpius / (activity (ii applicable)							

49 32 34 35 36	If not, does your firm hold a Comparable Guarantee or is it otherwise exempt from the requirement to hold PII? Yes / No 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											
	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		Α	В
1	Capital			
2	Less: Intangible asset	ts		
3 4 5 6	Eligible Capital Substitu Approved subordinated Approved bank bonds Approved undertakings Financial resources			
7	Primary requirement			
7	Base requirement	N tue de debteue		
8	Liquidity adjustment:	Non-trade debtors		
9 10	Total liquidity adjustmen	Prepayment		
10	Total liquidity adjustmer Charged assets	IL		
12	Contingent liabilities			
13	Deficiencies in subsidia	ries		
14	Primary requirement			
	Regulatory capital tes	t		
15	Primary Requirement			
16	Position Risk Requirem	ent		
17	Counterparty Risk Requ			
18	Total Financial Resource	es Requirement		
19	Financial Resources			
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

FSA040

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		

FSA041

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)	

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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 Initia-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
	+					
		-				

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	- Carrosmanor : y

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				
				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 Performed to the days in the determined the days in the determined the days in the	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 Performed to the days in the determined the days in the determined the days in the	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				Α			
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					,,,		
2								†
3								
4								1
5								
6								
7								
n								
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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Transaction level information - Where the firm is an originator or sponsor

1	Location of the most recent Pillar 3 disclosures for securitisation (BIPRU 11.5.17R)	
2	Additional capital requirement for significant risk transfer (BIPRU 9.3.1R)	
21	Additional capital requirements (BIPRU 9.3.21G and BIPRU 9.15.17G)	
22	Reduction in RWAs according to BIPRU 9.10.4R and BIPRU 9.10.6R	

	Α	В	С	D	E	F	G	н	1	J	<u>K</u>	<u>L</u>	<u>M</u>	<u>N</u>	<u>o</u>	<u>P</u>
3	Programme Name	Asset Class	Originator's Interest	Investors' Interest	Location of Investor Reports	Assets appear on FSA001?	BIPRU 9.3.1R applied?	Conversion Factor applied?	Exposure value before securitisation	Capital requirement before securitisation	Exposure value after securitisation	Exposure value deducted from capital resources		Capital requirement after securitisation after cap	Retention of net economic interest (% to 2DP)	Method of retention of net economic interest
1																
n																

Risk positions - standardised exposures

		Α	В	С	D	E	F
		CQS1	CQS2	CQS3	CQS4 (only for credit assessments other than short term credit assessments)	All other credit assessments	Deductions from capital
ļ	Originator						
;	Sponsor						
;	Counterparty credit risk						
,	All other exposures					İ	

Risk positions - IRB exposures																
	A	В	С	D	E	F	G	н	1	J	K	L	M	N	<u>P</u>	0

			CQS 1	CQS2	0000	CQS4	0005	2000	CQS7	0000	2000	00040	00044	Below CQS11	Supervisory		Deductions
			ST CQS 1	CQS2	CQS3	ST CQS2	CQS5	CQS6	ST CQS3	CQS8	CQS9	CQS10	CQS11	All other credit assessments	(Exposure Value)	(Capital from capital Requirement)	from capital
8	Originator	Α															
9		В															
10		С															
11	Sponsor	Α															
12		В															
13		С															
14	Counterparty credit risk	Α															
15		В															
16		С															
17	All other exposures	Α															
18		В															
19		С															

FSA047 Daily Flows

С Part 1 - Memo Items Date + 1 Date + 2 Date + n

- Non-dated capital resources
- 2 Bank of England liquidity facilities
- 3 Other central bank liquidity facilities
- Prior period's peak intra-day collateral used for UK settlement and clearing 4
- 5 Prior period's peak intra-day collateral used for settlement and clearing systems outside the UK

Part 2 - Security, transferable whole-loan and commodity flows

- Liquid asset buffer-eligible securities
- 7 Other high quality central bank, supranational and central government debt
- 8 US GSE/GSA securities
- 9 Own-name securities and transferable whole-loans
- 10 High quality asset-backed securities
- High quality covered bonds 11
- Securities issued by group entities 12
- High quality corporate bonds (UK credit institutions) 13
- High quality corporate bonds (non-UK credit institutions) 14
- High quality corporate bonds (excluding credit institutions) 15
- 16 Equities included in major indices
- 17 Other securities and commodities

Date + 1	Date + 2		Date + n
		•••	

В

n

Part 3 - Wholesale asset cash flows

- 18 Designated money market funds
- 19 Liquid asset buffer-eligible central bank reserves and deposits
- 20 Lending to group entities
- 21 Lending to UK credit institutions
- 22 Lending to non-UK credit institutions
- 23 Own account security cash flows
- 24 Notional flows of own-name securities and transferable whole-loans
- 25 Reverse repo (items reported in line 6)
- 26 Reverse repo (items reported in lines 7 and 8)
- 27 Reverse repo (items reported in lines 10 and 11)
- 28 Reverse repo (items reported in lines 13, 14 and 15)
- 29 Reverse repo (items reported in line 16)
- 30 Reverse repo (items reported in lines 9, 12 and 17)

Part 4 - Other asset cash flows

- 31 Non-retail lending exposures
- 32 Retail lending exposures
- 33 SSPE asset cash flows

Part 5 - Repo cash flows

- 34 Repo (items reported in line 6)
- 35 Repo (items reported in lines 7 and 8)
- 36 Repo (items reported in lines 10 and 11)
- 37 Repo (items reported in lines 13, 14 and 15)
- 38 Repo (items reported in line 16)
- 39 Repo (items reported in lines 9, 12 and 17)

	•••	

Part 6 - Wholesale liability cash flows

- 40 Primary issuances - senior securities
- Primary issuances dated subordinated securities 41
- 42 Primary issuances - structured notes
- 43 Covered bonds
- Group entities 44
- UK credit institutions 45
- 46 Non-UK credit institutions
- Governments, central banks and supranationals 47
- 48 Non-credit institution financials
- 49 Non-financial large enterprises - Type A
- Conditional liabilities pre-trigger contractual profile 50
- 51 SSPE liability cash flows

Part 7 - Other liability cash flows

- Non-financial large enterprises Type B 52
- 53 SME deposits
- Retail deposits Type A Retail deposits Type B 54
- 55
- 56 Client / brokerage free cash

Part 8 - Off balance sheet flows and balances

Principal FX cash flows (including currency swaps)

_		

Enhanced Mismatch Report Part 1 - Memo items 1 Non-dated capital resources омо 2 Bank of England liquidity facilities Other central bank liquidity facilities Prior period's peak intra-day collateral used for UK settlement and clearing Prior period's peak intra-day collateral used for settlement and clearing systems D Е G Part 2 - Security, transferable whole-loan and commodity flows Unencumbered 2 weeks <=1 > 1 month <= 3 > 3 months <= > 6 months <= > 1 year <= 2 > 2 years <= position Open maturity <= 2 weeks month months 6 months 5 years Liquid asset buffer-eligible securities Other high quality central bank, supranational and central government debt US GSE/GSA securities Own-name securities and transferable whole-loans High quality asset-backed securities 10 High quality covered bonds 11 12 Securities issued by group entities High quality corporate bonds (UK credit institutions) High quality corporate bonds (non-UK credit institutions) High quality corporate bonds (excluding credit institutions) Equities included in major indices Other securities and commodities Part 3 - Wholesale asset cash flows Non defined Repo/Reverse with maturity open maturity 18 Designated money market funds 19 Liquid asset buffer-eligible central bank reserves and deposits 20 Lending to group entities 21 Lending to UK credit institutions Lending to non-UK credit institutions 22 Own account security cash flows Notional flows of own-name securities and transferable whole-loans 23 24 Reverse repo (items reported in line 6) Reverse repo (items reported in lines 7 and 8) 25 26 27 Reverse repo (items reported in lines 10 and 11) Reverse repo (items reported in lines 13, 14 and 15) 29 Reverse repo (items reported in line 16) 30 Reverse repo (items reported in lines 9, 12 and 17) Part 4 - Other asset cash flows 31 Non-retail lending exposures Retail lending exposures 32 33 SSPE asset cash flows Part 5 - Repo cash flows Repo (items reported in line 6) Repo (items reported in lines 7 and 8) 35 Repo (items reported in lines 10 and 11)

Repo (items reported in lines 13, 14 and 15) Repo (items reported in line 16) Repo (items reported in lines 9, 12 and 17)

FSA048

	Wholesale liability cash flows							,	,			-
40	Primary issuances - senior securities											_
41	Primary issuances - dated subordinated securities											
42 43	Primary issuances - structured notes Covered bonds											4
43	Group entities							1	1			-
45	UK credit institutions							1	1			-
46	Non-UK credit institutions	_						1	1			
47	Governments, central banks and supranationals	_						1	1			
48	Non-credit institution financials											1
49	Non-financial large enterprises - Type A											1
50	Conditional liabilities pre-trigger contractual profile								1			
51	SSPE liability cash flows											1
٥.	COT & Hability Gast Horizon											
								1				-1
Part 7 -	Other liability cash flows											
												_
52	Non-financial large enterprises - Type B											
53	SME deposits											
54	Retail deposits - Type A											
55	Retail deposits - Type B											
56	Client / brokerage free cash											
Part 8 -	Off balance sheet flows and balances	Undrawn balances	S									_
57	Principal FX cash flows (including currency swaps)											
58	Committed facilities received											
59	Secured facilities provided - liquidity buffer securities											_
60	Secured facilities provided - other securities											
61	Unsecured facilities provided - credit institutions											
62	Unsecured stand-by facilities provided - firm's SSPEs											
63	Unsecured stand-by facilities provided - entities other than credit institutions and											
	firm's SSPEs											
64	Unsecured facilities provided by firm's SSPEs to third parties											
65	Unsecured facilities provided - entities other than credit institutions											
66	Overdraft and credit card facilities provided											
67	Pipeline lending commitments											
68	Contingent obligations to repurchase assets financed through third parties											
69	Other commitments and contingent facilities provided											
n 0	Name and a delication											
Part 9 -	Downgrade triggers		В	С	D	E	F	G	н	ı	J	K
=-	A contract of the second		1 notch	2 notches	3 notches	4 notches	5 notches	6 notches	7 notches	8 notches	9 notches	10 notch
70	Asset put-backs from third party vehicles											
71	Conditional liabilities											
72	Over the counter (OTC) derivative triggers											
73	Other contingent liabilities			<u> </u>			l	1	<u> </u>		<u> </u>	
Dor# 10	Derivetives marrining and synastyre											
Part 10	Derivatives margining and exposure							MTM	MTM			
				Collateral market				exposure -	exposure -			
			Cash nominal	value		Initial margin		margined	non margined			
74	OTC derivative margin given		Casimionina	value	1	iiiidai iiiaigiii	1	margined	I	l		
75	Exchange traded margin given											
76	OTC derivative margin received								1	l		
77	Exchange traded margin received						1					
	Exorange traded margin received						ı					
Part 11 -	Assets included in Part 2 that are held under re-hypothecation rights Liquid asset buffer-eliqible securities	Customer balance	e									
79	Other high quality central bank, supranational and central government debt	\vdash										
80	US GSE/GSA securities	\vdash										
81	OO OOL/OOA SCOUNIES											
82	High quality asset-backed securities											
83	High quality covered bonds	-										
84	Securities issued by group entities	\vdash										
85	High quality corporate bonds (UK credit institutions)	-										
86	riigir quainty corporate borius (Ort credit iristitutions)	—										
	High quality corporate bonds (non-UK credit institutions)											
	High quality corporate bonds (non-UK credit institutions) High quality corporate bonds (excluding credit institutions)											
87 88	High quality corporate bonds (excluding credit institutions)											
87												

FSA049 Intentionally left blank

FSA050 Liquidity Buffer Qualifying Securities

	Issuer	A Market value of identifiable securities or security baskets
1	Australia	
2	Austria	
3	Belgium	
4	Canada	
5 6	Denmark Finland	
7	France	
8	Germany	
9	Ireland	
10	Italy	
11	Japan	
12	Luxembourg	
13	Norway	
14	Netherlands	
15	Portugal	
16	Slovenia	
17 18	Spain Sweden	
19	Switzerland	
20	United Kingdom	
21	United States of America	
22	Other	
23	Supranational(s)	
24	General Collateral - Europe	

FSA051 Funding Concentration

	Α	В	С
			Weighted average residual
	Counterparty	Amount	maturity
Part	t 1 - Wholesale deposits		
1	•		
2			
3			
4			
•			
•			
28			
29			
30			+
30			
Par	t 2 -Repo Funding		
1			
2			
3			
4			
28			
29			
30			

FSA052 Pricing Data

Wholesale Liabilities (Raised during the week ending with the reporting date)

VVIIC	Wholesale Liabilities (Naised during the week ending with the reporting date)										
		Α	В	С	D	E	F	G	Н	I	J
		≥ 1 month	$1 \le 3$ months	> 3 months	$s \le 6 \text{ months}$	> 6 month	ns ≤ 1 year	> 1 year	≤ 2 years	> 2	years
		Spread	Volume	Spread	Volume	Spread	Volume	Spread	Volume	Spread	Volume
	GBP										
1	Cash deposits										
2	Senior unsecured securities										
3	Covered bonds										
4	Asset backed securities including ABCP										
	US dollars										
5	Cash deposits										
6	Senior unsecured securities										
7	Covered bonds										
8	Asset backed securities including ABCP										
	ŭ		•	•	•	•	•		•		
	Euro										
9	Cash deposits										
10	Senior unsecured securities										
11	Covered bonds										
12	Asset backed securities including ABCP										

FSA053 Retail, SME and large enterprises Type B Funding

Part 1 - Retail deposits (Type A and Type B)

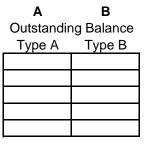
- 1 Current and / or transactional accounts
- 2 Tax-advantaged savings accounts
- 3 On demand or instant access accounts
- 4 Fixed term accounts
- 5 Fixed notice accounts

Part 2 - SME and large enterprises Type B

- 6 Current and / or transactional accounts
- 7 Tax-advantaged savings accounts
- 8 On demand or instant access accounts
- 9 Fixed term accounts
- 10 Fixed notice accounts

Part 3 - Deposit insurance schemes such as FSCS

- 11 Deposits covered by deposit insurance schemes such as FSCS
- 12 Deposits **not** covered by deposit insurance schemes such as FSCS



Outstandir	ng Balance
Type A	Type B

В



Α

FSA054 Currency analysis

	-	Α	В
		Assets (Liabilities (
		%)	%)
1	GBP		
2	USD		
3	EUR		
4	JPY		
5	CHF		
6	CAD		
7	SEK		
8	NOK		
9	DKK		
10	AUD		
11	HKD		
12	ZAR		
13	Other		

FSA055

Systems and controls questionnaire

Part 1 - 0	Overall Framework	Α
1	Does your firm have a liquidity risk management framework in place?	
	(If you answer no above, leave the remaining data elements blank)	
Part 2 - S	Systems and controls	
2	Are processes, strategies and systems for liquidity risk assessment incorporated	
	into the framework?	
3	Is the framework documented?	
4	Do you consider institution specific and market wide stresses and their impact	
	upon your assets?	
5	Do you consider your ability to raise funds under stressed market circumstances	
	as adequate?	
Dort 2	Paraca tacting	
6	Stress testing Does your firm undertake stress testing on your liquidity risk model?	
7	Is your approach to stress testing documented?	
8	How many times throughout the year do you conduct stress tests?	
O	Thow mainy times throughout the your do you conduct stress tests.	
Part 4 - 0	Contingency funding plans	
9	Do you have an appropriate contingency funding plan in place?	
10	How frequently is this plan updated? (Monthly/ Quarterly/ Semi- annually/	
	Annually/ less than once a year)	
11	How many times has this plan been updated in the past 12 months?	
Dowl E. C	Namian managamant acceptings	
	Senior management oversight	
12	Is the governing body / senior management actively involved in reviewing and updating the liquidity risk management approach?	
13	How frequently does the governing body / senior management formally review	
	the liquidity risk management approach? (Monthly/ Quarterly/ Semi- annually/	
	Annually/ less than once a year)	
14	Is an appropriate process in place for capturing, managing and escalating	
	liquidity risk issues?	
15	Does the governing body approve stress tests and contingency funding plans?	
D10 F		
	Provisions on measurement and management	
•	quidity risk management do you consider:	
16	Pricing liquidity risk?	
17	Intra-day liquidity risk management?	
18	Management of collateral positions?	
19	How liquidity is managed across legal entities, business lines and currencies?	
20	Funding diversification and market access?	

FSA058

Securitisation: Trading book

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

21 Additional capital requirements (BIPRU 7.2.47HG)

	A	В	С	D	E	F	0	Р
3	Programme name	Asset Class	Originator's Interest	Investors' Interest	Location of Investor Reports	• •	Retention of net economic interest (% to 2DP)	retention of net
1								
n								