FSA00 Balan	01 ce sheet	А	В
1	Is this report on behalf of a UK consolidation group?	Yes/No	-
2	If yes, please list the firm reference numbers of the other firms in the consolidation	group.	
		Index number	FRN
		 n	
3	If no (to data element 1), is this a solo-consolidated report?	Yes/No	
5	Assets Cash and balances at central banks (excludes client money)	A Trading book	B Non-trading book
6	Credit items in the course of collection from banks		
7	Securities eligible for use in central bank operations		
8	Deposits with, and loans to, credit institutions		
9	Loans and advances to customers		
10	Debt securities		
11	Equity shares		
12	Investment in group undertakings		
13	Reverse repurchase agreements and cash collateral on securities borrowed		
14	Derivatives		
15 16	Goodwill Other intangible assets		
17	Tangible fixed assets		
18	Prepayments and accrued income		
19	Other assets		
20	Total assets		
		(both trading and non-trading)	
	Liabilities	Α	
21	Own bank notes issued		
22	Items in the course of collection due to other banks		
23	Deposits from banks and building societies, including overdrafts and loans from them		
24	Customer accounts		
25	of which Retail		
26 27	E-money		
28	Corporate Intra-group		
29	Other		
30	Trading liabilities		
31 32	Debt securities in issue, excluding covered bonds Covered bonds		
33	Derivatives		
34	Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent		
35	Retirement benefit liabilities		
36	Taxation liabilities		
37	Provisions		
38	Subordinated liabilities		
38	Supordinated 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	Reportin	g date value	
			Assets	Liabilities	_
46	Foreign exchange	A	В	С	1
47	Interest rate				1
48	Credit derivatives				1
49	Equity and stock index				1
50	Commodity				1
51	Other				1
52	Total				1
53	Total after accounting netting	Г			7
	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				

Page 2 FSA001

FSA002 Income s

come	statement	Α	В
		Of which	T-4-1
	Financial O consisting income Askel	Trading book	Total
1	Financial & operating income - total		
2	Interest income		
2 3	Interest income of which on retail secured loans		
4	on retail unsecured loans (including bank deposits)		
	` • · · ·		
5	on card accounts other		
6	otner		
7	Foo and commission income		
7 8	Fee and commission income of which Gross commission and brokerage		
9	Performance fees		
10 11	Investment management fees Investment advisory fees		
12	Corporate finance		
13	UCITS management fees		
14	Other fee and commission income		
17	Other ree 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		
19	other trading income		
20	Gains (losses) arising from non-trading instruments		
20	dans (103303) anomy from Horr-trading morrant		
21	Realised gains (losses) on financial assets & liabilities (other than HFT and FVTPL)		
21	recalised gains (1035c3) on initialicial assets a liabilities (other triain in a and i vin E)		
22	Dividend income		
22	Dividend income		
23	Other operating income		
20	Cutor operating moonie		
24	Gains (losses) on disposals of HFS non-current assets & discontinued operations		
27	Call 5 (103303) of disposais of the orion-current assets & discontinued operations		
25	Financial & operating charges		
20	Timunolar & operating charges		
26	Interest paid		
27	of which on bank and building society deposits		
28	on retail deposits		
29	on corporate deposits		
30	on intra-group deposits		
31	on other items		
٠.			
32	Fee and commission expense		
-	Too and commission expenses		
33	Other operating expenses		
•	outer operating expenses		
34	Other costs		
-			
35	Staff expenses		
36	of which staff costs (ie non-discretionary)		
37	charges for discretionary staff costs		
	*·····g · · · · · · · · · · · · · · · ·		
38	General administrative expenses		
39	Depreciation & amortisation		
	•		
40	Impairment/Provisions		
	p		1
41	Other charges		
	·		1
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)		
Memor	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 you are a BIPRU investment firm, are you a:		
6	BIPRU 730K firm		
7	BIPRU 125K firm (excluding UCITS investment firms)		
8	UCITS investment firm		
9	BIPRU 50K firm		
10 11	Do you have an investment firm consolidation waiver under BIPRU 8.4? Have you notified the appropriate regulator, at least one month in advance of the date of this report, that you intend to deduct illiquid assets?		
12	Basis of reporting		
	Unconsolidated/Solo-consolidated/Consolidated If consolidated, please complete data elements 13 and 14, otherwise go straig		15.
13	For consolidated reporting, provide		
	Group reference	Α	
14	For consolidated reporting, provide details of all other authorised firms included		ed report.
	FRN	A	
		Α	
15	Total capital after deductions		
16	Total tier one capital after deductions		
47	Care ties are excited		
17	Core tier one capital		
18 19	Permanent share capital Profit and loss account and other reserves		
20	Interim net losses		
21	Eligible partnership, LLP or sole trader capital		
22	Share premium account		
23	Externally verified interim net profits		
135	Hybrid tier one capital		
136	50% bucket		
137	35% bucket		
138	15% bucket		
24	Other tier one capital		
25 26	Perpetual non-cumulative preference shares subject to limit Innovative tier one instruments subject to limit		
	,		
27	Deductions from tier one capital		
28	Investments in own shares		
29	Intangible assets	<u> </u>	
139	Excess on limits for 50% bucket capital instruments		
140	Excess on limits for 35% bucket capital instruments	<u> </u>	
141	Excess on limits for 15% bucket capital instruments		
30	Excess on limits for non innovative tier one instruments Excess on limits for innovative tier one instruments	\vdash	
31 32	Excess on limits for innovative tier one instruments Excess of drawings over profits for partnerships, LLPs or sole traders	<u> </u>	
33	Net losses on equities held in the available-for-sale financial asset category	\vdash	
34	Material holdings		
35	Total tier two capital after deductions		

		Α
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	
40	Deductions from total of the constraint of the constraint	
48	Deductions from total of tiers one and two capital	
49	Material holdings	
50 51	Expected loss amounts and other negative amounts	
52	Securitisation positions 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	
00	Confidence for any or a capital flatalo	
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)	
64	Total capital before deductions	
0.5	Deductions from total control	
65	Deductions from total capital	
66	Excess trading book position	
66 67	Excess trading book position Illiquid assets	
66	Excess trading book position	
66 67 68	Excess trading book position Illiquid assets Free deliveries	
66 67	Excess trading book position Illiquid assets	
66 67 68	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement	
66 67 68 69	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement	
66 67 68 69 70	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies	
66 67 68 69 70 71	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement	
66 67 68 69 70 71 72	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms	
66 67 68 69 70 71 72 73	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms	
66 67 68 69 70 71 72 73 74	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms	
66 67 68 69 70 71 72 73 74	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms	
66 67 68 69 70 71 72 73 74 75	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital	
66 67 68 69 70 71 72 73 74 75	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms	
66 67 68 69 70 71 72 73 74 75	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA	
66 67 68 69 70 71 72 73 74 75 76 77	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules	
66 67 68 69 70 71 72 73 74 75 76 77 78	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach	
66 67 68 69 70 71 72 73 74 75 76 77 78	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach	
66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach	
66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB	
66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach	
66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB	
66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach	
66 67 68 69 70 71 72 73 74 75 76 77 80 81 82 83 84	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes Total operational risk capital requirement Operational risk for UK consolidation group reporting calculated under non-	
66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes Total operational risk capital requirement Operational risk for UK consolidation group reporting calculated under non-EEA rules	
66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes Total operational risk capital requirement Operational risk for UK consolidation group reporting calculated under non-EEA rules Operational risk basic indicator approach	
66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes Total operational risk capital requirement Operational risk for UK consolidation group reporting calculated under non- EEA rules Operational risk basic indicator approach Operational risk standardised/alternative standardised approaches	
66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes Total operational risk capital requirement Operational risk for UK consolidation group reporting calculated under non-EEA rules Operational risk basic indicator approach	
66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88	Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes Total operational risk capital requirement Operational risk for UK consolidation group reporting calculated under non- EEA rules Operational risk basic indicator approach Operational risk standardised/alternative standardised approaches	

Α

Page 2 FSA003

91	Counterparty risk capital component	
92	Capital requirements for which tier three capital may be used	
93	Total market risk capital requirement	
94	Market risk capital requirement for UK consolidation group reporting calculated under non-EEA rules	
95	Position, foreign exchange and commodity risks under standardised	
	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	
100	Concentration risk capital component	
104	Fixed overhead requirement	
		<u> </u>
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	
111 144	Surplus/(deficit) general purposes capital over ICG Surplus/(deficit) total capital over ICG and Capital Planning Buffer	
144	Surplus/(deficit) total capital over ICG and Capital Planning Surplus/(deficit) general purposes capital over ICG and Capital Planning	
140	Buffer	
	MEMORANDUM ITEMS	
112	Value of portfolio under management - UCITS investment firms	
	Prudential filters	
113	Unrealised gains on available-for-sale assets	
114	Unrealised gains (losses) on investment properties	
115	Unrealised gains (losses) on land and buildings	
116	Unrealised gains (losses) on debt instruments held in the available for sale	
	category	
117	Unrealised gains (losses) on cash flow hedges of financial instruments	
118	Unrealised gains (losses) on fair value financial liabilities	
119	Defined benefit asset (liability)	
120	Deficit reduction amount if used	
121	Deferred acquisition costs (deferred income) (DACs/DIRs)	
	Minority interests	
122	Minority interests included within capital resources	
123	of which: innovative tier one instruments	
		L
	Profits	
124	Profits not externally verified at the reporting date but subsequently verified	
125	Total capital after deductions after profits have been externally verified	
400	Allocation of deductions between tier one and two capital	
126	Material insurance holdings excluded from allocation	
127 128	Allocated to tier one capital Allocated to tier two capital	
120	Allocated to tief two capital	
	Firms on the IRB/AMA approaches	
129	Total capital requirement under pre-CRD rules	
130	Total credit risk capital component under pre-CRD	
131	Expected loss amounts - wholesale, retail and purchased receivables	
132	Expected loss amounts - equity	
133	Total value adjustments and provisions eligible for the "EL less provisions"	
134	calculation under IRB Total deductions from tier 1 and tier 2 capital according to pre-CRD rules	

Page 3 FSA003

FSA004 Credit risk

euit 115k		_	•	-	_	_
	A Capital requirement	B Exposure value	C Expected loss	D Individual Impairment	E Collective Impairment	Other (Credit valuation
Breakdown under the Standardised Approach by exposure classes	·			·	·	Adjustment)
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						
37 Secured by mortgages on residential property						
38 Secured by mortgages on commercial real estate						
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			
18 Total			
19 Central governments and central banks			
20 Institutions			
21 Corporates			
22 Of which: to corporate SME BIPRU 4.4.59 to BIPRU 4.4.60			
39 Of which: to specialised lending BIPRU 4.5			
Breakdown of Retail IRB			
23 Total			
24 Retail mortgages			
25 Qualifying Revolving Retail Exposures			
26 Retail SME			
27 Other retail			
Breakdown under Advanced IRB			
Breakdown under Advanced IRB 28 Total			
28 Total29 Central governments and central banks30 Institutions			
28 Total29 Central governments and central banks30 Institutions31 Corporates			
28 Total 29 Central governments and central banks 30 Institutions 31 Corporates 32 Of which: to corporate SME BIPRU 4.4.59 to BIPRU 4.4.60			
28 Total29 Central governments and central banks30 Institutions31 Corporates			
28 Total 29 Central governments and central banks 30 Institutions 31 Corporates 32 Of which: to corporate SME BIPRU 4.4.59 to BIPRU 4.4.60			
28 Total 29 Central governments and central banks 30 Institutions 31 Corporates 32 Of which: to corporate SME BIPRU 4.4.59 to BIPRU 4.4.60 40 Of which: to specialised lending BIPRU 4.5			
28 Total 29 Central governments and central banks 30 Institutions 31 Corporates 32 Of which: to corporate SME BIPRU 4.4.59 to BIPRU 4.4.60 40 Of which: to specialised lending BIPRU 4.5 Breakdown of other IRB exposure classes			
28 Total 29 Central governments and central banks 30 Institutions 31 Corporates 32 Of which: to corporate SME BIPRU 4.4.59 to BIPRU 4.4.60 40 Of which: to specialised lending BIPRU 4.5 Breakdown of other IRB exposure classes 33 Total			

FSA005 Market risk

Note: In this table numerical references correspond with those shown on the online submission form and are not presented here in strict numerical order.

		Α	В	С	D	Ε	F	G
	Interest rate risk General interest rate risk	USD	GBP	EUR	CHF	YEN	Other	Total
1	Valuations of longs	030	GDF	LUK	CHI	ILIV	Other	TOTAL
2	Valuation of shorts							
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% PRR							
10	PKK							<u> </u>
66	Net long securitisation (excl. re-securitisation) expos							
67	Net short securitisation (excl. re-securitisation) expo		dity facilities PRF	?				
68	Net long re-securitisation exposures/unrated liquidity							
69	Net short re-securitisation exposures/unrated liquidit							
12 13	Ordinary CDS (outside correlation trading portfolio) F Securitisation CDS (outside correlation trading portfolio)							
14	Basic interest rate PRR calculation for equity instrum							
15	Option PRR for interest rate positions	ichts						
16	CAD1 PRR for interest rate positions							
17	Other PRR							
70	Correlation trading portfolio - Net long positions PRR	?						
71	Correlation trading portfolio - Net short positions PRI							
10	Total interest rate PRR		ı				1	
18	TOTAL ILLEGITATE PKK							

Equity risk

	General equity risk (or simplified)	USD	GBP	EUR	CHF	YEN	Other	Total
19	Valuations of longs							
20	Valuation of shorts							
21	DDD							

Page 2 FSA005

FSA005 co	ntinued Specific equity risk by risk bucket	A USD	B GBP	C EUR	D CHF	E YEN	F Other	G Total
23	Qualifying equity indices							
82	All equities, and other equities indices or equity	baskets						
65	Convertible adjustment							
25	PRR							
26	Option PRR for equity positions							
27	CAD 1 PRR for equity positions							
28	Other PRR							
29	Total Equity PRR							
30	Commodity Risk Valuation of longs	Precious metals	Base metals	softs	energy	other		Total
31	Valuation of shorts							
32	Outright PRR							
33	Spread PRR							
34	Carry PRR							
35	Simplified PRR							
36	Total PRR							
37	Option PRR for commodity positions							
38	CAD 1 PRR for commodity positions							
39	Other PRR							
40	Total Commodity PRR							
41	Foreign currency risk General foreign currency risk Total net long positions	USD	GBP	EUR	CHF	YEN	Other	Total
42	Total net short positions							
43	Net gold position							

Page 3 FSA005

44 PRR

Page 4 FSA005

45 Option PRR for foreign currency 46 CAD 1 PRR for foreign currency 47 Other 48 Total foreign currency PRR Collective investment undertaking risk General CIU risk 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 Other PRR Internal models-based charges Multiplier 58 Previous 60 days VaR 72 SVaR Multiplier 73 Latest SVaR Multiplier 1 Latest SVaR 1 Latest Internental Risk Charge 1 Latest Mi Price Risk Measure 1 SSD CRISK Measure 1 SSD CRISK Measure 1 SSD CRIP VEN Chir VEN Other 1 VEN Other VEN VEN Other 1 VEN Other VEN VEN Other 1 VEN Other VEN Other 1 VEN Other VEN Other 1 VEN OTHER	FSA005 co	FSA005 continued		B GBP	C EUR	D CHF	E Yen	F Other	G Total
46 CÂD 1 PRR for foreign currency 47 Olther Total foreign currency PRR Collective investment undertaking risk General Clul risk Total net long positions Total net short positions Total net short positions FRR COlther PRR COLID PRR for Clu CAD 1 PRR for Clu Collective investment undertaking risk USD GBP EUR CHF YEN Other Total Tota	15	Ontion DDD for foreign currency	USD	T GBP	EUR	UHF I	Y EIN	Other	Total
Total foreign currency PRR Collective investment undertaking risk General CIU risk General CIU risk Total are tong positions Total net long positions Total net short positions PRR Option PRR for CIU CAD 1 PRR for CIU Cher PRR Total CIU PRR Other PRR Internal models-based charges Multiplier Previous day's VaR PRR SVaR Multiplier Vaverage of previous 60 days VaR Latest SVaR Average of previous 60 days SVaR Latest Incremental Risk Charge Latest Incremental Risk Charge Latest All Price Risk Measure Latest All Price Risks Measure Latest All Price Risks Measure Latest SLAR are Average of previous 12 weeks incremental Risk Charge Latest All Price Risk Measure Latest SLAR are Average of previous 12 weeks incremental Risk Charge Latest All Price Risk Measure				+					
Collective investment undertaking risk General CIU risk Total reliang positions Total net short positions FRR Option PRR for CIU Ciber PRR Other PRR Other PRR Internal models-based charges Multiplier Se Previous day's VaR PRR FYAN Average of previous 60 days SVaR Latest Incremental Risk Charge Average of previous 12 weeks Incremental Risk Charge Latest All Price Risk Measure USD GBP EUR CHF YEN Other Total Total Total Total Total Total Total Total Other PRR FOH Total CIU PRR Internal models-based charges Multiplier Average of previous 60 days SVaR Average of previous 60 days SVaR Average of previous 12 weeks Incremental Risk Charge Latest All Price Risk Measure				+	<u> </u>	<u> </u>			
Collective investment undertaking risk General CIU risk General CIU risk Total net long positions Total net short positions FRR CAD 1 PRR for CIU CIU PRR Other PRR Internal models-based charges Multiplier SPR Previous day's VaR PRR SP Average of previous 60 days SVaR Latest Incremental Risk Charge Average of previous 12 weeks Incremental Risk Charge Latest All Price Risk Measure Latest All Price Risk Measure USD GBP EUR CHF YEN Other Total Other PRR Total Other Other Other PRR Internal models-based charges Multiplier SP Average of previous 60 days VaR Latest Incremental Risk Charge Latest Incremental Risk Charge Latest Incremental Risk Charge Latest All Price Risk Measure	47	Other							
General CIU risk Total net long positions Total net short positions To	48	Total foreign currency PRR							
General CIU risk Total net long positions Total net short positions To			1100	000	FUE	OUE	VEN	0.11	
Total net long positions Total net short positions Total net short positions Total net short positions Total net short positions Total CIU Total CIU PRR Total CIU PRR Other PRR Internal models-based charges Multiplier Se Previous day's VaR PRR Average of previous 60 days VaR Total CIU PRR Internal models-based charges Standard Total Ciu Previous day's Varena previous for days Varena previ			บรม	GBP	EUR	CHF	YEN	Otner	+
Total net short positions PRR Other PRR Other PRR Internal models-based charges Multiplier Previous day's VaR PRR SVaR Multiplier Latest SIVaR Average of previous 60 days SVaR Latest Incremental Risk Charge Latest All price Risk Measure Total CIU PRR Internal models-based charges SVaR Multiplier Latest SIVaR Average of previous 60 days SVaR Latest Incremental Risk Charge Latest All price Risk Measure Latest Risk Measure	40								lotal
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 57 Multiplier 58 Previous day's VaR PRR 59 Average of previous 60 days VaR 72 SVaR Multiplier 73 Latest SVaR 74 Average of previous 60 days SVaR 75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest Incremental Risk Charge 78 Average of previous 12 weeks Incremental Risk Charge 79 Latest Il Price Risk Measure									
52 Option PRR for CIU 53 CAD 1 PRR for CIU 54 Other PRR 55 Total CIU PRR Other PRR 56 Any other PRR 57 Multiplier 58 Previous day's VaR PRR 59 Average of previous 60 days VaR 59 Average of previous 60 days SVaR 50 Average of previous 60 days SVaR 50 Average of previous 60 days SVaR 51 Latest Incremental Risk Charge 52 Captal Charge 53 Latest Incremental Risk Charge 54 Average of previous 12 weeks Incremental Risk Charge 55 Average of previous 12 weeks Incremental Risk Charge 56 Average of previous 12 weeks Incremental Risk Charge 57 Latest All Price Risk Measure				1	1		1	1	
CAD 1 PRR for CIU Other PRR Total CIU PRR Other PRR Any other PRR Internal models-based charges Multiplier Previous day's VaR PRR See Previous 60 days VaR Zeros Var Multiplier Latest SVaR Average of previous 60 days SVaR Latest Incremental Risk Charge Latest All Price Risk Measure	51	PRR							
CAD 1 PRR for CIU Other PRR Total CIU PRR Other PRR Any other PRR Internal models-based charges Multiplier Previous day's VaR PRR See Previous 60 days VaR Zeros Var Multiplier Latest SVaR Average of previous 60 days SVaR Latest Incremental Risk Charge Latest All Price Risk Measure	52	Option PRR for CIU							
Other PRR Other PRR Internal models-based charges Internal models-based charges Multiplier Previous day's VaR PRR Average of previous 60 days VaR Variatest SVaR Average of previous 60 days SVaR Latest Incremental Risk Charge Average of previous 12 weeks Incremental Risk Charge Latest All Price Risk Measure									
Other PRR Other PRR Internal models-based charges Multiplier Previous day's VaR PRR Average of previous 60 days VaR Varage of previous 60 days SVaR Average of previous 60 days SVaR Latest Incremental Risk Charge Average of previous 12 weeks Incremental Risk Charge Latest All Price Risk Measure									
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 72 SVaR Multiplier 73 Latest SVaR 74 Average of previous 60 days SVaR 75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure									
Internal models-based charges Multiplier Previous day's VaR PRR Average of previous 60 days VaR SVaR Multiplier Latest SVaR Average of previous 60 days SVaR Latest Incremental Risk Charge Average of previous 12 weeks Incremental Risk Charge Latest All Price Risk Measure	55	Total CIU PRR							
Internal models-based charges Multiplier Previous day's VaR PRR Average of previous 60 days VaR SVaR Multiplier Latest SVaR Average of previous 60 days SVaR Latest Incremental Risk Charge Average of previous 12 weeks Incremental Risk Charge Latest All Price Risk Measure		Other PRR							
Internal models-based charges 57 Multiplier 58 Previous day's VaR PRR 59 Average of previous 60 days VaR 72 SVaR Multiplier 73 Latest SVaR 74 Average of previous 60 days SVaR 75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure	56								
57 Multiplier 58 Previous day's VaR PRR 59 Average of previous 60 days VaR 72 SVaR Multiplier 73 Latest SVaR 74 Average of previous 60 days SVaR 75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure		,							
57 Multiplier 58 Previous day's VaR PRR 59 Average of previous 60 days VaR 72 SVaR Multiplier 73 Latest SVaR 74 Average of previous 60 days SVaR 75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure		Internal models based sharms							
Frevious day's VaR PRR Average of previous 60 days VaR SVaR Multiplier Latest SVaR Average of previous 60 days SVaR Latest Incremental Risk Charge Average of previous 12 weeks Incremental Risk Charge Latest All Price Risk Measure	5 7								
59 Average of previous 60 days VaR 72 SVaR Multiplier 73 Latest SVaR 74 Average of previous 60 days SVaR 75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure									
72 SVaR Multiplier 73 Latest SVaR 74 Average of previous 60 days SVaR 75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure									
73 Latest SVaR 74 Average of previous 60 days SVaR 75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure	37	Average of previous of days valv							
73 Latest SVaR 74 Average of previous 60 days SVaR 75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure	72	SVaR Multiplier							
75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure									
75 Latest Incremental Risk Charge 76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure		Average of previous 60 days SVaR							
76 Average of previous 12 weeks Incremental Risk Charge 77 Latest All Price Risk Measure									
77 Latest All Price Risk Measure			rge						
			5						
			е						

Page 5 FSA005

79 80 81	Standard Rules charge for net long correlation trading portfolio product Standard Rules charge for net short correlation trading portfolio product All Price Risk Floor Charge Add-ons	
	Aud-ons A	В
	Description	Value
63	1	
	2	
	3	
	 n	
64	Total Add-ons	
61	Internal models-based PRR	
62	GRAND TOTAL PRR	

Page 6 FSA005

FSA006 Market risk - supplementary data

	Daily outturn Closing P&L	data VaR	Holding	Business	Currency	Value at rick	RIPRII 7 10	Starting P&L	Date on	l ast data	Add-on VaR	BIPRU 7.10	
	date		period (days)		Currency	value at risk	cleaned P&L	-	which VaR	Var historic		hypothetical P&L	
1	Α	В	С	D	Е	F	G	Н	J	K	L	М	
•	1												
2	2												
n													

Орега	anonal risk				The Standardised Approach (and Alternative Standardised Approach)	Advanced Measurement Approach	
					Α	В	·
1	Approach adopte		. 414 :141				
	Fill in the columns Relevant income						
2	- corporate financ		average				
3	- trading and sale						
4	- retail brokerage	S					
5	- commercial banl	kina					
6	- retail banking	9					
7	- payment and se	ttlement					
8	- agency services						
9	- asset managem	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 fi	and expected loss deductions capital requiremen			
15	Capital required -	· total					
Opera 16 17	ational risk losses Gross loss amou Total number of l	nt for the whole p					
18	Date event added to loss database	Date of loss event	Gross Loss Amount	Certainty of loss	Business line	Event type	Commentary
	A	В	С	D	<u> </u>	F	G
1							
2 n							
- 11	1	I	1	I	1		

2	For consolice List the Firm	by a UK consolidation group under dated reporters only Reference Numbers of the memb olidated/solo-consolidated repo member of a UK integrated group	pers of the UK co		р	Index no	B FRN]														
	• .	ures at the reporting date (othe crees under BIPRU 10.5.3R	r than to memb A	ers of integrate	d groups under	BIPRU 10.8 oi	BIPRU 10.9)						Capital resou 10.5.4R)	rces (BIPRU	В]						
	Exposure no	Counterparty name (or group name)	Gross exposure	% of capital resources under BIPRU 10.5.3R	Funded credit protection	Unfunded credit protection	Exposure after credit risk mitigation	Exempt 6	exposures		Of w	Non-exempt ex			excesses	concentratio		CNCOM	PD %	LGD %	EL %	Credit risk capital requirement
į	5 A	В	С	D	w	x	E	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 - %		R	s			V
•	1	В	Ŭ		vv	^	_	F	G	П	J	, n	L	IVI	N	Р	Q	K	3	'		· ·
	n									-											+	+
	Total																					
	limits set out	the firm has notified the appropri in BIPRU 10.5.6R (tick to confirm nnected counterparties at the r	1)	der SUP 15.3.11	R of all exposure:	s that have exc	eeded, or will	exceed, the	A]												
	Exposure no	Individual counterparties (each individually above 2.5% capital	Gross exposure	% of capital resources	Funded credit protection	Unfunded credit	Exposure after credit			,	Of w											
		resources)		under BIPRU 10.5.3R		protection	risk		exposures	Non-	10/	Non-exempt ex Trading book	-	Aggregate 9/								
7	' A	В	С	10.5.3R D	N	0	mitigation E	Amount F	% G	trading book	% J	rading book	% L	Aggregate %								
	1	Individually <2.5% of capital resources																				
	2														1							
	n														1							
						_									_							

FSA008 continued

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

	Transaction	Counterparty name	Transaction or	% of capital
	no		exposure value	resources
9	Α	ь	С	D
۶	. ^	В		
	1			
	n			

Page 2 FSA008

FSA009 Key data

[deleted]

FSA010 Mismatch liquidity

[Deleted]

FSA011 Building society liquidity

9	SDL at reporting date	Amount	
	Amounts of 8 day liquidity at any time during the mor	n th (end of day bala A Amount	nce) C Date
12	Building society holdings - at reporting date		
13 14 15 16	Specialist data Business assets not FSRP as % of business assets Deposits and loans as % of SDL Amount of offshore deposits Large shareholdings as % of SDL		

FSA012 Non-deposit-taking EEA bank liquidity

[Deleted]

FSA013 Stock liquidity [Deleted]

FSA014

Forecast data from firms

Profital	pility (for the financial year)	
1	Net interest income	
2	Other income	
3	Expenditure	
4	Impairment / provisions	
5	Total profit before tax and minority interests	
6	Net profit (loss)	
Balanc	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	
Capital	adequacy	
13	Total capital after deductions	
14	Variable capital requirement at the end of period	

Page 1 FSA014

Α

B G D E F D	FSA015 Sectoral information, including arrears and impairment															
Beliance of accounts measurate final by bard (coloring) All balances (Sectoral information, including arrears and impairment		В		D	-	-		ш		V			N		0
Belance of eccombins reserved from by by the control of eccombins reserved from the			В	L C	U		F	G	п			New collective				
Bill Malarce of accounts memoraheful by band of the control of the																
Company Comp				Balances	of accountsin	arrears/defau	It by band									
Retail sector U.C. U.C		(customer)							(accounting)		, ,		, ,			
Retail sector U.C. U.C																
U.C. - Corporate sector (inc SME)		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
U.C. - Corporate sector (inc SME)																
1 strictlings mortgage to individuals (por MLAP) 2 clinar fally excelled cross to belicitudes 3 clinar fally excelled record for the fall for the fall fall fall fall fall fall fall fal	Retail sector															
2 Other fully recorded bases to individuals 5 Presided second exposurate to bedividuals 6 Universal exposurate to the dividuals 7 President of the dividuals 7 President of the dividuals 8 Universal exposurate to the dividuals 9 Universal exposurate to the dividuals 9 Universal exposurate to individuals 9 Universal exposurate to individuals 9 Universal exposurate to individuals 10 President (including the dividuals) 10 President (including the dividuals) 11 Software (including the dividuals) 12 Universal exposurate to individuals 13 Other for the dividuals 14 Universal exposurate to individuals 15 Other for the dividuals 16 Universal exposurate to individuals 17 Universal exposurate to individuals 18 Universal exposurate to individuals 19 Universal exposurate to individuals 10 Other for the years and individuals 10 Other for the years and individuals 10 Other for the years and individuals 10 Universal exposurate to individuals 11 Universal exposurate to individuals 12 Universal exposurate to individuals 13 Other for president president (including individuals) 14 Universal exposurate to individuals 15 Other for president president (including individuals) 16 Universal exposurate individuals 17 Universal exposurate individuals 18 Universal exposurate individuals 19 Universal exposurate individuals 10 Universa	UK:															
2 Other fully recorded bases to individuals 5 Presided second exposurate to bedividuals 6 Universal exposurate to the dividuals 7 President of the dividuals 7 President of the dividuals 8 Universal exposurate to the dividuals 9 Universal exposurate to the dividuals 9 Universal exposurate to individuals 9 Universal exposurate to individuals 9 Universal exposurate to individuals 10 President (including the dividuals) 10 President (including the dividuals) 11 Software (including the dividuals) 12 Universal exposurate to individuals 13 Other for the dividuals 14 Universal exposurate to individuals 15 Other for the dividuals 16 Universal exposurate to individuals 17 Universal exposurate to individuals 18 Universal exposurate to individuals 19 Universal exposurate to individuals 10 Other for the years and individuals 10 Other for the years and individuals 10 Other for the years and individuals 10 Universal exposurate to individuals 11 Universal exposurate to individuals 12 Universal exposurate to individuals 13 Other for president president (including individuals) 14 Universal exposurate to individuals 15 Other for president president (including individuals) 16 Universal exposurate individuals 17 Universal exposurate individuals 18 Universal exposurate individuals 19 Universal exposurate individuals 10 Universa	1 1st charge mortgages to individuals (per MLAR)															
4 Care accounts (credit conditioniscensis) 5 Petials DIVE 7 Fully accounted exposures to individuals 8 Petials Secure desposures to individuals 9 Petials Secure desposures to individuals 10 Petials Secure desposures to individuals 11 Petials Secure desposures to individuals 12 Petials Secure desposures to individuals 13 Petials Secure desposures to individuals 14 Petials Secure desposures to individuals 15 Petials Secure desposures to individuals 16 Petials Secure desposures to individuals 17 Petials Secure desposures to individuals 18 Petials Secure desposures to individuals 19 Petials Secure desposures to individuals 10 Petials	2 Other fully secured loans to individuals															
6 Directioned apposure to individuals	3 Partially secured exposures to individuals															
6 Ratia State Nov. Mic. Nov. Mic. 7 First quantities to Individuals 9 Unsecured reposition to Individuals 10 Rectal State (secured and unsecured) 11 Sub-lead Past disable (secured and unsecured) 11 Sub-lead Past disable (secured and unsecured) 12 U. Commercial real estate (secured and unsecured) 13 Other Informative (secured and unsecured) 14 (Other printing secured institutions 15 Nov. U. Commercial real estate (secured as unsecured) 16 (Other printing secured institutions 17 (Other Informative (secured and unsecured) 18 (Other printing secured institutions 19 (Other printing secured institutions 20 (Secured institutions 21 (Secured institutions (incl. government) 22 (Secured institutions (incl. government) 23 (Secured institutions (incl. government) 24 (Secured institutions (incl. government) 25 (Secured institutions (incl. government) 26 (Other Institutions (incl. government) 27 (Other Institutions (incl. government) 28 (Secured institutions (incl. government) 29 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 21 (Other Institutions (incl. government) 22 (Other Institutions (incl. government) 23 (Other Institutions (incl. government) 24 (Other Institutions (incl. government) 25 (Other Institutions (incl. government) 26 (Other Institutions (incl. government) 27 (Other Institutions (incl. government) 28 (Other Institutions (incl. government) 29 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 21 (Other Institutions (incl. government) 22 (Other Institutions (incl.	4 Card accounts (credit cards/storecards)															
6 Ratia State Nov. Mic. Nov. Mic. 7 First quantities to Individuals 9 Unsecured reposition to Individuals 10 Rectal State (secured and unsecured) 11 Sub-lead Past disable (secured and unsecured) 11 Sub-lead Past disable (secured and unsecured) 12 U. Commercial real estate (secured and unsecured) 13 Other Informative (secured and unsecured) 14 (Other printing secured institutions 15 Nov. U. Commercial real estate (secured as unsecured) 16 (Other printing secured institutions 17 (Other Informative (secured and unsecured) 18 (Other printing secured institutions 19 (Other printing secured institutions 20 (Secured institutions 21 (Secured institutions (incl. government) 22 (Secured institutions (incl. government) 23 (Secured institutions (incl. government) 24 (Secured institutions (incl. government) 25 (Secured institutions (incl. government) 26 (Other Institutions (incl. government) 27 (Other Institutions (incl. government) 28 (Secured institutions (incl. government) 29 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 21 (Other Institutions (incl. government) 22 (Other Institutions (incl. government) 23 (Other Institutions (incl. government) 24 (Other Institutions (incl. government) 25 (Other Institutions (incl. government) 26 (Other Institutions (incl. government) 27 (Other Institutions (incl. government) 28 (Other Institutions (incl. government) 29 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 20 (Other Institutions (incl. government) 21 (Other Institutions (incl. government) 22 (Other Institutions (incl.	5 Unsecured exposures to individuals															
7 Fully secured exposures to individuals 8 Unsecured exposures to individuals 9 Unsecured exposures to individuals 10 Final SUE (secured and unsecured) 11 Read SUE (secured and unsecured) 12 Read SUE (secured and unsecured) 13 Orier fully secured exposures to individuals 14 U. K. Composite sector (inc. SME) U. Composite sector (inc. SME) U. K.	6 Retail SME															
8 Partially secured exposures to Individuals 10 Reads IME (secured and unacounes) 11 Sub-betal Fast dive part date:	Non-UK:															
8 Partially secured exposures to Individuals 10 Reads IME (secured and unacounes) 11 Sub-betal Fast dive part date:	7 Fully secured exposures to individuals															
8 Unsecured exposures to individuals																
Pest dum past dum																
Pest dum past dum	10 Retail SME (secured and unsecured)															
Corporate sector (inc SME) Use Commercial real state (socured and unsecured) 12 Us commercial real state (socured and unsecured) 13 Other fully socured lending 14 Other prints yearned sorting 15 Unsecured lending 16 Unsecured lending 17 Other fully socured lending 18 Non-UK commercial real estate (socured and unsecured) 19 Usecured lending 19 Usecured lending 19 Usecured lending 20 Sub-lead 21 Exposures to non-UK financial institutions 22 Exposures to non-UK financial institutions 23 Sub-lead 24 UK 25 Non-UK 26 Non-UK 27 Uncollarsrained sector (lock financial institutions 28 Sub-lead 29 Sub-lead 20 Sub-lead 20 Sub-lead 21 Unsecured lending 22 UK 23 Non-UK 25 Non-UK 26 Sub-lead 27 Uncollarsrained deat-obligations 28 Use Sub-lead 29 Sub-lead 20 Sub-lead 20 Sub-lead 20 Sub-lead 21 Unsecured lending 22 UK 23 Non-UK 24 UK 25 Non-UK 26 Non-UK 27 Uncollarsrained deat-obligations 28 Use Sub-lead 29 Sub-lead 20 Sub-lead 20 Sub-lead 20 Sub-lead 20 Sub-lead 20 Sub-lead 21 Uncollarsrained deat-obligations 20 Unsecured lending book) 21 Uncollarsrained deat-obligations 22 Uk collarsrained deat-obligations 23 Sub-lead 24 UK 25 Non-UK 26 Non-UK 27 Uncollarsrained deat-obligations 28 Unsecured lending book) 29 Uncollarsrained deat-obligations 30 Other UK socurities 31 Sub-lead		b-total														
Corporate sector (inc SME) UK: 12 UK commercial real setate (secured and unsecured) 13 Other thys secured lending 14 Other partially secured lending 16 Other partially secured lending 17 Non UK: 18 Non-UK commercial real setate (secured & unsecured) 19 Usecured lending 19 Usecured lending 19 Usecured lending 20 Sub-beaf 21 Description of the partially secured lending 21 Usecured lending 22 Exposures to nor-UK financial institutions 23 Sub-beaf 24 UK 25 Non-UK financial institutions 26 Sub-beaf 27 UK collateralised dest obligations 28 Sub-beaf 29 Sub-beaf 20 Sub-beaf 20 Sub-beaf 20 Sub-beaf 21 Collateralised south 22 UK (financial institutions) 23 Non-financial institutions 24 UK 25 Non-UK financial institutions 26 Sub-beaf 27 UK collateralised dest obligations 28 Sub-beaf 29 Sub-beaf 20 Sub-beaf 20 Sub-beaf 20 Sub-beaf 20 Sub-beaf 21 UK (financial institutions) 22 UK collateralised dest obligations 23 Sub-beaf 24 UK 25 Non-UK (financial institutions) 26 UK (financial institutions) 27 UK collateralised dest obligations 28 Sub-beaf 29 Sub-beaf 30 Other runs sub-backed securities 30 Other runs sub-backed securities 30 Other runs sub-backed securities 31 Other UK securities 31 Other UK securities 32 Other UK securities 33 Other UK securities 34 Other UK securities 35 Other UK securities 36 Other UK securities 37 Other UK securities 38 Other UK securities 39 Other UK securities 30 Other UK securities 31 Other UK securities 31 Other UK securities 31 Other UK securities 31 Other UK securities 32 Other UK securities 33 Other UK securities 34 Other UK securities 35 Other UK securities 36 Other UK securities 37 Other UK securities 38 Other UK securities 39 Other UK securities 30 Other UK securities 30 Oth																
Description			Past due	past due:	Other	Impaired										
Corporate sector (nc SME) Unsecured				o/w impaired	impaired	loans: o/w										
UK: 12 UX commercial real estate (secured and unsecured) 13 Other fully secured lending 14 Other partially secured lending 15 Unsecured lending 16 Unsecured lending 17 Other fully secured lending 18 Other partially secured lending 19 Other partially secured lending 20 Sub-total 21 Exposures to UK financial institutions 22 Exposures to UK financial institutions 23 Sub-total 24 UK 25 Non-UK 26 Sub-total 27 Other fully secured lending sub-total statistics (incl government) 28 Non-UK 29 Non-UK 20 UK 20 Non-UK 21 UK 25 Non-UK 26 Sub-total 27 UK Collateralisatistics (incl government) 28 Non-UK 29 Other UK securities 29 Other UK securities 20 Other for securities 20 Other for securities 21 Other UK securities 23 Other UK securities 34 Sub-total 35 Other for securities 36 Other for securities 37 Other UK securities 38 Other for securities 39 Other for securities 30 Other for no-UK securities 31 Sub-total	Corporate sector (inc SME)					unsecured										
13 Offer fully secured lending 14 Offer partially secured lending 15 Unsecured lending 16 Non UK. 16 Non-UK commercial real estate (secured & unsecured) 17 Offer fully secured lending 18 Offer partially secured lending 19 Unsecured lending 20 Sub-total 21 Exposures to UK financial institutions 22 Exposures to UK financial institutions 23 Sub-total 24 UK 25 Non-UK 26 Sub-total 27 UK collateration (fincl government) 28 Non-UK 29 Sub-total 29 One-UK securities 20 Offer (W socurities 20 Offer UK socurities 21 Offer UK socurities 23 Offer UK socurities 33 Offer One-UK securities 34 Offer UK socurities 35 Offer UK socurities 36 Offer Fundament (Sanking book) 37 UK collaterations (social social sub-total social so																
13 Offer fully secured lending 14 Offer partially secured lending 15 Unsecured lending 16 Non UK. 16 Non-UK commercial real estate (secured & unsecured) 17 Offer fully secured lending 18 Offer partially secured lending 19 Unsecured lending 20 Sub-total 21 Exposures to UK financial institutions 22 Exposures to UK financial institutions 23 Sub-total 24 UK 25 Non-UK 26 Sub-total 27 UK collateration (fincl government) 28 Non-UK 29 Sub-total 29 One-UK securities 20 Offer (W socurities 20 Offer UK socurities 21 Offer UK socurities 23 Offer UK socurities 33 Offer One-UK securities 34 Offer UK socurities 35 Offer UK socurities 36 Offer Fundament (Sanking book) 37 UK collaterations (social social sub-total social so	12 UK commercial real estate (secured and unsecured)															
15 Unsecured lending																
Non UK:	14 Other partially secured lending															
16 Non-UK commercial real estate (secured & unsecured)	15 Unsecured lending															
17 Other fully secured lending	Non UK:															
17 Other fully secured lending	16 Non-UK commercial real estate (secured & unsecured)															
18 Other partially secured lending																
19 Unsecured lending																
Sub-total Sub-																
21 Exposures to UK financial institutions	20 Sui	b-total														
21 Exposures to UK financial institutions				•	•	•	,						•			,
22 Exposures to non-UK financial institutions Sub-total Non-financial institutions (incl government) 24 UK 25 Non-UK 26 Sub-total In default Other Impaired balances Debt instruments (banking book) 27 UK collateralised debt obligations 28 Other UK asset backed securities 30 Other non-UK securities Sub-total				1		1	1									
Non-financial institutions (incl government) 24 UK																
Non-financial institutions (incl government) 24 UK 25 Non-UK 26 Sub-total																
24 UK 25 Non-UK 26 Sub-total	23 80	o-totai		l	l .	l										
25 Non-UK 26 Sub-total	Non-financial institutions (incl government)															
Debt instruments (banking book) 27 UK collateralised debt obligations 28 Other UK seet backed securities 29 Other UK securities 30 Other non-UK securities 31 Sub-total	24 UK															
Debt instruments (banking book) 27 UK collateralised debt obligations 28 Other UK assert backed securities 29 Other UK securities 30 Other non-UK securities 31 Sub-total	25 Non-UK															
Debt instruments (banking book) 27 UK collateralised debt obligations 28 Other UK securities 30 Other non-UK securities 31 Sub-total	26 Sui	b-total														
Debt instruments (banking book) 27 UK collateralised debt obligations 28 Other UK securities 30 Other non-UK securities 31 Sub-total																
Debt instruments (banking book)			In default													
Debt instruments (banking book)																
27 UK collateralised debt obligations 28 Other UK asset backed securities 29 Other UK securities 30 Other non-UK securities 31 Sub-total					balances											
27 UK collateralised debt obligations 28 Other UK asset backed securities 29 Other UK securities 30 Other non-UK securities 31 Sub-total	Debt instruments (banking book)															
28 Other UK asset backed securities 29 Other UK securities 30 Other non-UK securities 31 Sub-total						1										
29 Other UK securities 30 Other non-UK securities 31 Sub-total				1		1										
30 Other non-UK securities 31 Sub-total				1		1										
31 Sub-total						1										
		b-total				1										
32 Total			t-							1		l				
32 Total													1			
	32	rotar								L						

FSA016 Solo consolidation data

Aggregate use of solo-consolidation at the reporting date

		<u>, , , , , , , , , , , , , , , , , , , </u>
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					
3					
4					
5					

FSA017

Interest rate gap report

1	Gap sensitivity to parallel shift of:	2%	_	-	_	_	•	_	• •	-		_			·	_
Ass	<u>sets</u>	Totals	Overnight to 3 months	3-6 month	ns 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 years	No specific re-pricing
2	Monetary balance sheet assets (non-optional) as per 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															
6	Adjustments for actual expected re-pricing date				1		I	I	1	1	I		I			1
7	> Pipeline products															
8	Net Trading Book asset															
9	Non-monetary and other assets															
10	Asset sub-total															
11	> Linear derivative contracts				_		ı	ı	1	1	ı		ı	1		ı
11 12	Non-linear derivative contracts															
13	Asset totals									1						
Lial	bilities						ı	ı		1	ı		ı	ı		
14	Monetary balance sheet liabilities (non-optional) as per															
4-	contractual re-pricing date									1						
15 16	, , , ,															
17	Monetary balance sheet liabilities with option features and				1		 	 	1	1	 		 			1
17	with re-pricing maturity determined as per note 1 below									1						
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															
25	> Linear derivative contracts									1						1
26	> Non-linear derivative contracts															
27	Liability totals															
Gar	o sensitivity															
28	Net Gap	=0														
29	Gap limits (optional)															I
30	Cumulative gap															I
31	Reverse cumulative gap															<u> </u>
32 33	Cumulative gap limits (optional) Reverse cumulative gap limits (optional)															<u> </u>
34	Period to reprice (mid-point, in years)		0.125	0.37	5 0.75	1.5	2.5	3.5	4.5	5.5	6.5	7.5	8.5	9.5	12.5	1
43	Discount rate/rates (or forward yield curve)						I	I	1	1	I		I			7
44	Discount factors for central rate															ł
45	Discount factors for + shift															1
46	Discount factors for - shift				<u> </u>				ļ	<u> </u>						Ī
47	PV of net gap at central rate														-	.
48 49	PV of net gap with + shift PV of net gap with - shift		-		+					-						†
	NPV Sensitivity to + shift (as derived from above data)				1		l	l	l	l	l		l	l		I I
38 39	NPV Sensitivity to - shift (as derived from above data)		-		1											t
40	Alternative estimate of NPV sensitivity to + shift				1											<u>.</u> Ī
41	Alternative estimate of NPV sensitivity to - shift															İ
40	NDV Canaitivity limita (antional)					1	_	_	_		_	1			·	T

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).

¹ 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

Exposi	ures at the i	reporting date to the diverse bl	ocks and re	sidual block	(_							
1	[deleted]					Α]						
	2 List the Firm Reference Numbers of the members of the integrated group, and the allocation of CNCOM 3 Group capital resources under BIPRU 10.8.13R												
			Gross	% of	Exposure				Of which				CNCOM
		diverse blocks, and residual block	exposure	capital resources under BIPRU	after credit risk mitigation		% of capital resources	Non- trading book	% of	rempt expo Trading book	% of capital resources	Aggregate %	
4	A	В	С	10.8.13R D	E	F	G	Н	J	K	L	М	N
	n												
	Total												

FSA019 Pillar 2 information

Note: In this table numerical references correspond with those shown on the online submission form and are not presented here in strict numerical order

			В
			yes/no
1	Does GENPRU 1.2 apply to your firm?		
lf co pleas	e answer <u>all</u> the following questions:		000s
11 so, pieas 2	e answer <u>an</u> the following questions. How much capital do you consider adequate for the nature, scale at	nd complexity of	0005
2	your firm's activities in line with its Internal Capital Adequacy Assess		
	(ICAAP)?	Sment i recess	
3	What is the actual amount of capital resource your firm holds at the	accounting	
J	reference date?	accounting	
			\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\
4	Have you documented your ICAAP?		yes/no
•	Thave you documented your forwar.		dd/mm/yy
5	When did you last review the ICAAP?		ad/IIIII/yy
	When did you last review the 1570 th .	v	oc/no/not applicable
6	Have your external auditors audited your firm's financial statement i	-	es/no/not applicable
·	That's your oxionial addition addition your infinite infantistal oxide infinite	the 12 mentio.	
7	If so, has any audit opinion you received in the last year been qualif	ied in anv	
	respect?	,	
			%
8	What is the ratio of dealing errors in relation to the total number of ti	ransactions your	
	firm has undertaken in the past 12 months?	•	
			yes/no
9	Have you considered your firm's risk appetite when developing its IC	CAAP?	
40	In your ICAAP, have you considered the impact of an economic dow	vnturn on:	
10	your firm's financial position?		
11	your business plans?		
	Is the firm exposed to the risks listed below? And if so, what	t	
	amount of capital resource have you allocated to each of them?		000-
	amount of suprise recourse have you amounted to each of them.	yes/no A	000s B
12	· market risk		
13	· credit risk		
14	· operational risk		
15	· liquidity risk		
16	securitisation risk		
17	· insurance risk		
18	pension obligation risk		
19	concentration risk		
20	residual risk		
21	· business risk		
22	· interest rate risk		
23	other (please specify)		
FSA019 co	ontinued		
40			yes/no
40	Have you calculated the cost of an oderly wind down of the firm's	3	
	business?		

41	What length of time have you calculated it will take you to orderly wind down?	
42	What is the gross cost to your firm of a wind down?	
43	What is the net cost to your firm of a wind down?	
24	Does your firm have any professional indemnity insurance cover? If so,	000s
25	What is the limit of the indemnity in the aggregate?	0000
26	What is the largest single claim that can be made on the insurance cover?	
44	What is the policy excess amount for any single claim?	rating
27	What is the credit rating of the lead underwriter?	rating
	That is the steak rating of the load andorwiter.	yes/no
28	In your firm's ICAAP, do you take account of the results of stress tests?	уезлю
		ı
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 ?	
37	Report the result of a 200 basis point shock to interest rates on your firm's economic value.	000s
38	Does the result of the above stress test exceed 20% of your capital resources?	yes/no
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?	

Page 2 FSA019

FSA020 ELMIs balance sheet [Deleted]

FSA021 Income statement ELMIs [Deleted]

FSA022 ELMIs Capital requirements	
[Deleted]	

FSA023 Foreign Exchange Risk (elec	tronic money institutions)
[Deleted]	

FSA024 Large exposures (electronic money	y institutions)
[Deleted]	

FSA025 Liquidity (electronic money institutions)	
[Deleted]	

FSA026 ELMI Questions [Deleted]

FSA028 Non-EEA sub-group

					Yes/No				
27	Do you have a	non-EEA sub-group which you	on behalf of?						
	If the answer to 27 above is 'No', then you do not have to complete any more of this data item, but it still needs to be submitted.								
1	•	EA sub-group reporting requirem group FSA003?	y a UK						
	If the answer to data item.	o 1 is 'Yes', you do not have to	complete the r	est of this					
2		EA sub-group reporting requirem group FSA003?	ent satisfied b	y a UK					
If the a	inswer to 2A wa	as 'Yes' and you have completed	d 3A, you do n	ot need to comple	ete the rest of this	s data item.			
4	What is the cu	rrency of this report?							
•	ıl adequacy				Α	,			
5		capital after deductions							
6		capital after deductions							
7		om the totals of tier one and two							
8	Total tier one of	capital plus tier two capital after o	deductions						
9	Total tier three	e capital							
10	Deductions fro	om total capital							
11	Total capital at	fter deductions							
						•			
12		uirement under existing rules							
13		quirement under existing rules							
14	•	equirements under existing rules	3						
15		k capital component							
16		nal risk capital requirement							
17		perational risk capital requireme	nt under BIPR	RU TP 12.8R					
18		isk capital component							
19		sk capital requirement							
20		risk capital component							
21		ds requirement							
22	Capital require	ement							
					h	ī			
23		es requirement arising from the	operation of ca	apital floors					
24	Surplus/Deficit	t of own funds				l			
l arno	exposures		Α						
25	exposures	Capital resources		1					
	Exposure no	Counterparty name (or group name)	Exp	osures after risk r	nitigation techniq	ues	CNCOM		
			Exempt exposures	Non-	exempt exposure	es			
			· ·	of which non-	of which trading	non exempt			
				trading book,	book, non-	% of capital			
			ĺ	non-exempt	exempt	resources			
					·				
26	Α	В	С	D	E	F	G		
	1								
	n								

SUP 16 Annex 24R FSA028 Page 1

FSA029

Balance Sheet

	Fixed Assets			Α			
1	Intangible assets						
2	Tangible assets						
3	Investments						
4	Total fixed assets						
	Current assets						
5	Stocks and Investments						
6	Trade debtors Due within 90) davs					
7	Due after 90						
8	Non-trade debtors						
9	Sundry debtors						
10	Loans & other assets						
11		Segregate					
12		Non segre	gated				
13	Total current assets						
	Current liabilities						
14	Creditors						
15	Sundry creditors						
16	Accruals						
17	Bank loans and overdrafts segr	egated due	within 1 year				
18	Bank loans and overdrafts non						
19	Short term subordinated loan d						
20	Long term subordinated loan du	ue within 1	year				
55	Total current liabilities						
21	Net current assets (liabilities)						
	Long term liabilities						
22	Creditors						
23		egated due	e after 1 year				
24	,						
25	Short term subordinated loan d						
26	Long term subordinated loan du						
27	Total long term liabilities						
28	Total assets less total liabilities						
	Canital Farinasuma		ing only				
20	Capital For incorpor Ordinary shares	rated entit	<u>es only</u>				
29 30	Non cumulative preference sha	roc	Fixed term				
31	Non cumulative preference sna	165	Non fixed term				
32	Cumulative preference shares		Fixed term				
33	Camalative professione charge		Non fixed term				
34	Total cumulative preference sha	ares					
35	Share premium account						
36	Other reserves						
37	Revaluation reserve						
38	Retained earnings						
39		Externally					
40			trading book				
41		Unverified	non trading book				
42	Total capital						
	Off Balance Sheet items						
40	ı	Α	В	C			
43		Item no	Type of off balance sheet item	Value			
		<u>'</u>					

n

	Capital <u>For</u>	Partnerships of	r sol	e traders only	
44	Capital account				
45	Retained earnings				
46	Current account curre	nt year	E	Externally verified	
47			ι	Unverified trading book	
48			ι	Unverified 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 Capital				
52	Partners current acco				
53	Total Partners Capital				
	Off Balance Sheet iter	ne			
	On Building Officer her	A		В	С
54		Item	no	Type of off balance sheet item	Value
			1		

Page 2 FSA029

Α

FSA030

Income Statement

	Dealing Profit /(Loss)	Α
1	Dealing profits or (loss) - trading	
2	Dealing profit or (loss) - long term investments	
3	Charges on sales / redemptions of regulated products	
4	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	
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	\vdash
30	Interest receivable	
31	Profit or (loss) attributable to partners.	\vdash
JI	i Tolit of (1035) attributable to partifers.	

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

Regulatory Capital

	Part 1 (To be completed by all firms)	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	
36	Audited retained earnings	
37	Externally verified interim net profits	
38	Partners' capital	
2	Eligible LLP Members' Capital (in accordance with IPRU(INV) Annex A)	
39	Sole trader capital	
17	Initial capital	
	Part 2 (To be completed by those firms whose own funds requirement is calculated in accordance with IPRU(INV) 9.2.9R)	
40	Initial capital	
6	Less: Investment in own shares at book value	
7	Intangible assets	
8	Material current year losses	
10	Tier 1 Capital	
	Tier 2	
11	Revaluation reserves	
12	Fixed term cumulative preference share capital	
13	Long term subordinated loans	
14	Perpetual cumulative preference share capital and qualifying capital instruments	
15	Qualifying arrangements	
9	Less Material holdings in credit and financial institutions and material insurance holdings	
16	Own Funds	
44	Part 3 (To be completed by those firms whose own funds requirement is calculated in accordance with IPRU(INV) 9.5)	1
41	Initial capital	
18 19	Less: Investments in own shares at book value Intangible assets	
20		
20	Material current year losses	
22	Perpetual cumulative preference shares	
23	Fixed term capital preference shares	
24	Perpetual long term subordinated loans	
25	Long term subordinated loan	
26	Revaluation reserve	
27	Less the sum of material holdings in credit and financial institutions and material insurance holdings	
28	Own Funds	

	Part 4 (Regulatory capital test to I		าร)								
29	How do you meet your regulatory cap	oital requirement?									
30 31 42	Capital resources requirement Own Funds requirement (Will alwa Other own funds requirement (if appli Total own funds requirement		k even if PII/ com	bo indicated)							
32	Surplus / (deficit)										
33 34	Professional Indemnity Insurance Does your firm hold a Comparable Go Does your firm conduct insurance me		r is it otherwise e	xempt from PII?					Yes/No Yes/No		
35	Α	В	C	D	L	E	F	G	Н	J	K
	PII Basic information									PII detailed informa	ition
	·					Limit of inder	mnity required	Limit of inde	mnity received		
	PII policy Annualised premium	Insurer (from list)	Start date	Renewal date	Currency of indemnity limits	Single	Aggregate	Single	Aggregate	Business line (from list)	Policy excess
	1										
	2										
	3										
	4										
	5										
	6										
	7										
	8										
	o l			1							
	10										

Page 2 FSA031

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

1 Ordinary share capital which is fully paid 2 Perpetual non-cumulative preference share capital which is fully paid 3 Share premium account 4 Reserves (excluding revaluation reserves) 4 Audited retained earning 5 Audited retained earning 6 Externally verified interim net profits 7 Partners' capital 8 Esternally verified interim net profits 8 Inigible LLP Members' Capital (in accordance with the provisions of IPRU(INV) Annex A) 8 Sole trader capital 9 Intangible assets 10 Interior of the profits 11 Revaluation Reserves 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 find tredemable by shareholders within 5 years) 17 Own Funds 18 Net current assets (from balance sheet) 19 Less: Und prem assets adjustment 10 Investments adjustment 11 Investments adjustment 12 Adjusted net current assets 13 Regulatory capital test 14 Own funds requirement (will always be a minimum of £10k even If PII / combination indicated) 17 Own Funds 18 Regulatory capital test 19 Own Funds 20 Own Funds 21 Investments adjustment 22 Adjusted net current assets 23 How do you meet your regulatory capital requirement? 24 Own funds requirement (will always be a minimum of £10k even If PII / combination indicated) 26 Officer appropriate regulator capital / own funds requirements (if applicable) 27 Own Funds 28 Surplus / (deficit) 29 Adjusted net current assets requirement (if applicable) 30 Adjusted net current assets requirement (if applicable) 30 Adjusted net current assets (from policable) 30 Adjusted net current assets (frapplicable) 30 Adjusted net current assets (frapplicable)		Regulato	ry Capital	A				
Samp represention account Share premium account A Reserves (excluding revaluation reserves) Audited retained earnings Externally verified interim net profits Partners' capital Eligible LLP Members' Capital (in accordance with the provisions of IPRU(INV) Annex A) Sole trader capital Ess: Investments in own shares at book value Intangible assets Material current year losses Revaluation Reserves Perpetual cumulative preference share capital and debt capital Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5 AR) Fixed term preference share capital (if not redeemable by shareholders within 5 years) Town Funds Adjusted net current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PIII / combination indicated) Adjusted net current assets Regulatory capital test How do you meet your regulatory capital requirements (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Adjusted net current assets Adjusted net current assets Adjusted net current sasets Adjusted net current assets Adjusted net current sasets Adjusted net current assets if applicable)	1	Ordinary share capital which is fully paid						
A Reserves (excluding revaluation reserves) Addited retained earnings Externally verified interim net profits Partners' capital Eligible LLP Members' Capital (in accordance with the provisions of IPRU(INV) Annex A) Sole trader capital Less: Investments in own shares at book value Intangible assets International current year losses Excess of current year losses Excess of current year's drawings over current year profits Revaluation Reserves Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5.AR) Fixed term preference share capital and debt capital Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5.AR) Fixed term preference share capital (if not redeemable by shareholders within 5 years) Conn Funds Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Connected persons adjustment Investments adjustment Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Adjusted net current assets (quirement (if applicable) Adjusted net current assets (requirement (if applicable)	5							
45 Audited retained earnings 46 Externally verified interim net profits 47 Partners' capital 48 Sole trader capital 49 Sole trader capital 40 Less: Investments in own shares at book value 49 Intangible assets 40 Material current year losses 41 Excess of current year's drawings over current year profits 41 Perpetual cumulative preference share capital and debt capital 49 Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5 AR) 40 Less: Material holdings in credit and financial institutions and material insurance holdings 41 Own Funds 42 Adjusted net current assets 43 Net current assets (from balance sheet) 44 Less: Long-term subordinates loans (in accordance with IPRU(INV) 13.5.5 AR) 55 Less: Material holdings in credit and financial institutions and material insurance holdings 56 Excess of current assets 57 Own Funds 58 Net current assets (from balance sheet) 59 Less: Long term assets adjustment 50 Connected persons adjustment 50 Connected persons adjustment 51 Investments adjustment 52 Adjusted Net Current assets 58 Regulatory capital test 59 Additional own funds requirement (will always be a minimum of £10k even if PII / combination indicated) 59 Adjusted net current assets 50 Cother appropriate regulator capital / own funds requirements (if applicable) 50 Cother appropriate regulator capital / own funds requirements (if applicable) 50 Cother appropriate regulator capital / own funds requirements (if applicable) 50 Adjusted net current assets (if applicable) 51 Adjusted net current assets (if applicable) 52 Adjusted net current assets (if applicable) 53 Adjusted net current assets (if applicable) 54 Adjusted net current assets (if applicable) 55 Adjusted net current assets (if applicable) 56 Adjusted net current assets (if applicable) 56 Adjusted net current assets (if applicable) 57 Adjusted net current assets (if applicable) 58 Adjusted net current assets (if applicable)	3	Share pre	mium account					
Externally verified interim net profits Partners' capital Partners' capital Eligible LLP Members' Capital (in accordance with the provisions of IPRU(INV) Annex A) Sole trader capital Less: Investments in own shares at book value Intangible assets Material current year losses Excess of current year's drawings over current year profits Revaluation Reserves Perpetual cumulative preference share capital and debt capital Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5 AR) Fixed term preference share capital (if not redeemable by shareholders within 5 years) Less: Material holdings in credit and financial institutions and material insurance holdings Own Funds Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Adjusted net current assets (requirement (if applicable)	4	Reserves	(excluding revaluation reserves)					
Partners' capital Eligible LLP Members' Capital (in accordance with the provisions of IPRU(INV) Annex A) Sole trader capital Less: Investments in own shares at book value Intangible assets Material current year losses Excess of current year's drawings over current year profits Revaluation Reserves Perpetual cumulative preference share capital and debt capital Cong-Term subordinated loans (in accordance with IPRU(INV) 13.5.5.AR) Fixed term preference share capital (if not redeemable by shareholders within 5 years) Cown Funds Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Additional own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets	45	Audited re	etained earnings					
Eligible LLP Members' Capital (in accordance with the provisions of IPRU(INV) Annex A) Sole trader capital Less: Investments in own shares at book value Intangible assets Material current year losses Excess of current year losses Excess of current year's drawings over current year profits Revaluation Reserves Perpetual cumulative preference share capital and debt capital Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5 AR) Fixed term preference share capital (if not redeemable by shareholders within 5 years) Cown Funds Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Adjusted net current assets requirement (if applicable)	46							
8 Less: Investments in own shares at book value 9 Intangible assets 10 Material current year losses 11 Excess of current year's drawings over current year profits 12 Revaluation Reserves 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) 17 Come Funds 18 Net current assets 19 Net current assets (from balance sheet) 19 Less: Long term assets adjustment 20 Connected persons adjustment 21 Investments adjustment 22 Adjusted Net Current assets 23 How do you meet your regulatory capital requirement? 24 Own funds requirement 25 Additional own funds requirement (will always be a minimum of £10k even if PII / combination indicated) 26 Other appropriate regulator capital / own funds requirements (if applicable) 27 Own Funds 28 Surplus / (deficit) 29 Adjusted net current assets 29 Adjusted net current assets (fapplicable) 30 Adjusted net current assets (fapplicable) 31 Adjusted net current assets (fapplicable) 32 Adjusted net current assets (fapplicable) 33 Adjusted net current assets (fapplicable) 34 Adjusted net current assets (fapplicable) 34 Adjusted net current assets (fapplicable) 35 Adjusted net current assets (fapplicable) 36 Adjusted net current assets (fapplicable) 37 Adjusted net current assets (fapplicable) 38 Adjusted net current assets (fapplicable) 39 Adjusted net current assets (fapplicable)	47							
Bases: Investments in own shares at book value	2							
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) 17 Own Funds 18 Net current assets 18 Net current assets (from balance sheet) 19 Less: Long term assets adjustment 20 Connected persons adjustment 21 Investments adjustment 22 Adjusted Net Current assets Regulatory capital test 23 How do you meet your regulatory capital requirement? 24 Own funds requirement 25 Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) 26 Additional own funds requirement for PII (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 requirement (if applicable) 31 Adjusted net current assets requirement sasets (if applicable) 32 Adjusted net current assets requirement (if applicable) 33 Adjusted net current assets requirement sasets (if applicable) 44 Adjusted net current assets requirement (if applicable) 45 Adjusted net current assets requirement (if applicable) 46 Adjusted net current assets requirement (if applicable) 47 Adjusted net current assets requirement (if applicable) 48 Adjusted net current assets requirement (if applicable)	48	Sole trade	er capital					
Material current year losses Excess of current year's drawings over current year profits Revaluation Reserves Perpetual cumulative preference share capital and debt capital Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5.AR) Fixed term preference share capital (if not redeemable by shareholders within 5 years) Less: Material holdings in credit and financial institutions and material insurance holdings Own Funds Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets if applicable)	8	Less:	Investments in own shares at book value					
Excess of current year's drawings over current year profits Revaluation Reserves Perpetual cumulative preference share capital and debt capital Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5.AR) Fixed term preference share capital (if not redeemable by shareholders within 5 years) Less: Material holdings in credit and financial institutions and material insurance holdings Own Funds Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Adjusted net current assets Adjusted net current assets Adjusted net current assets (if applicable) Adjusted net current assets (if applicable)	9							
Revaluation Reserves Perpetual cumulative preference share capital and debt capital Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5.AR) Fixed term preference share capital (if not redeemable by shareholders within 5 years) Less: Material holdings in credit and financial institutions and material insurance holdings Own Funds Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable)			·					
Perpetual cumulative preference share capital and debt capital Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5.AR) Fixed term preference share capital (if not redeemable by shareholders within 5 years) Less: Material holdings in credit and financial institutions and material insurance holdings Own Funds Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable)								
Long-Term subordinated loans (in accordance with IPRU(INV) 13.5.5.AR) Fixed term preference share capital (if not redeemable by shareholders within 5 years) Less: Material holdings in credit and financial institutions and material insurance holdings Own Funds Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Wown funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable)								
Fixed term preference share capital (if not redeemable by shareholders within 5 years) Less: Material holdings in credit and financial institutions and material insurance holdings Own Funds Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test Regulatory capital test Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable)								
11 Less: Material holdings in credit and financial institutions and material insurance holdings Adjusted net current assets								
Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)								
Adjusted net current assets Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable)	11	Less:	Material holdings in credit and financial institutions and material insurance holdings					
Net current assets (from balance sheet) Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)	17	Own Fund	ds					
Less: Long term assets adjustment Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)		Adjusted	net current assets					
Connected persons adjustment Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)	18	Net curre	nt assets (from balance sheet)					
Investments adjustment Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)	19	Less:	o ,					
Adjusted Net Current assets Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)								
Regulatory capital test How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)			•					
How do you meet your regulatory capital requirement? Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)	22	Adjusted	Net Current assets					
Capital requirement Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)		Regulato	ry capital test					
Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)	23	How do y	ou meet your regulatory capital requirement?					
Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) Additional own funds requirement for PII (if applicable) Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)		Capital re	quirement					
Other appropriate regulator capital / own funds requirements (if applicable) Own Funds Surplus / (deficit) Adjusted net current assets Adjusted net current assets requirement (if applicable) Adjusted net current assets (if applicable)	24							
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)	25	Additiona	own funds requirement for PII (if applicable)					
28 Surplus / (deficit) Adjusted net current assets 29 Adjusted net current assets requirement (if applicable) 30 Adjusted net current assets (if applicable)	26	Other app	propriate regulator capital / own funds requirements (if applicable)					
Adjusted net current assets 29 Adjusted net current assets requirement (if applicable) 30 Adjusted net current assets (if applicable)	27							
29 Adjusted net current assets requirement (if applicable) 30 Adjusted net current assets (if applicable)	28	Surplus /	(deficit)					
29 Adjusted net current assets requirement (if applicable) 30 Adjusted net current assets (if applicable)		Adjusted	net current assets					
30 Adjusted net current assets (if applicable)	29							
-::::::::::::::::::::::::::::::::::	31	Surplus /	(deficit) (if applicable)					

49 32 34 35 36	If not, does Does your Has your f If your poli date here.	firm conduct ins irm renewed its	surance media PII cover since	tion activities? e the last repor	ting date?	·	m the requiremer		en insert the	Yes / No			
38		A PII Basic inform	B lation	C	D	М	E	F	G	н	J PII detailed info	K ormation	L
	PII policy	Annualised premium	Insurer (from list)	Start date	Renewal date	Currency of indemnity limits	Limit of indemi Single	nity required Aggregate	Limit of inde Single	mnity received Aggregate	Business line	Policy exces	s Policy exclusions
	1												
	2 3												
	4												
	5												
	6 7												
	8												
	9												
	10												
39 40		Annual income Amount of addit					e applicable, total	amount for all	PII policies)	A			
41 42 43 44		Total amount of Total of additior Total of readily Excess / (deficit	nal own funds realisable own	required I funds		exclusion(s)							

Professional Indemnity Insurance

Page 2 FSA032

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

1 2	Regulatory Capital Tangible net worth Capital Less: Intangible asset	S	Α	В
3 4 5 6	Eligible Capital Substitut Approved subordinated Approved bank bonds Approved undertakings Financial resources			
7 8 9 10 11 12 13	Primary requirement Base requirement Liquidity adjustment: Total liquidity adjustmen Charged assets Contingent liabilities Deficiencies in subsidiar Primary requirement			
15 16 17 18 19 20	Regulatory capital test Primary Requirement Position Risk Requireme Counterparty Risk Requ Total Financial Resource Financial Resources Excess / (Deficit)	ent irement		

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	Other Assets Requirement		
28	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		
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)

	Regulatory Capital	_	_
	Tier 1	Α	В
1	Paid up share capital (excluding preference shares)		
2	Share premium account		
3 4	Reserves Non-cumulative preference shares		
41	Eligible LLP member's capital		
5	Less: Investment in own shares		
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		
16	Tier 3		
16 17	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 COTO MO COC		
23	Funds Under Management over €250m X 0.02%		1
24	Total		
25	and 13/52 of annual audited fixed expenditure (UPRU 2.1.2R(2))		
26	Surplus / (Deficit) of financial resources		
20	Odipide / (Deficit) of illiancial 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		
	realisable investments		
33	Interest paid to customers on client money		
34	Interest paid to counterparties		
35	Fees, brokerage and other charges paid to clearing houses, exchanges and		
00	intermediate brokers for the purposes of executing, registering or clearing transactions		
36	Foreign exchange losses		
37 38	Other variable expenditure Audited Fixed Expenditure		
39	Annual Audited Fixed Expenditure		
55	Annual Auditor Linea Experiulture		
40	Expenditure Based Requirement		

FSA037 Deleted

FSA038 Volumes and Type of Business

	Total Value of Funds Under Management	A	
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 reporting date									
2	Addition									
3	Termination / cancellation									
4	Current balance									
	Secured amount									
5	Deficit open trade equity at LM	1E								
6	House losses at LCH	IL .			-					
U	110030 103303 at LOTT									
7	Deficit open trade equity of no	n-I ME customers at I CH								
7 Deficit open trade equity of non-LME customers at LCH 8 LME forward profit										
9	Total									
10	Excess / (deficiency)									
10	Excess / (deliciency)									
11	Number of occasions when the	e omnibus letter of credit was def	icient							
12	Total excess / (deficiency) for	individual letter of credit								
12	Δ	B	С	D						
	Secured amount	Value of letter of credit	Excess / (deficiency)	Date rectified	1					
1		value of lotter of ordate	Executive (delicionary)	Date recimed						
n										
		Total			1					
		•				Α				
13	Number of occasions when any one individual letter of credit was deficient									

FSA041

Asset Managers that use Hedge Fund Techniques Report

[deleted]

The standard of the standard or standard o

FSA043 Key data (for exempt CAD firms)

[deleted]

FSA044 Analysis of assets and deposits by maturity band

[deleted]

FSA045 IRB portfolio risk

	Central Gove	ernment and Cer	ntral Banks - cre	edit risk	Α				
1	Tick here if yo	ou have no expos	ures in these ass	set classes					
2	Please indicate whether your PDs are PiT or TTC or Hybrid PiT								
3		of days in the de		t					
4			Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
		Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
•	0.000%								
2	2								
3	3								
2	1								
Ę	5								
6									
7	′								
	-								
r.									
5	In default								
6	Total								
	l								
7	Institutions -			not alassas	A	1			
7	•	ou have no expos te whether your F				ł			
8		of days in the de		•		1			
9 10			Gross	Exposure at	Maturity	Probability	Loce	Expected	RWEA
10		Upper PD		default estimate	iviaturity	-	Given	Loss	INVLA
	bound	bound	exposure value	delault estimate		or delauit	Default	LUSS	
	bound	bourid	Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
,	0.000%		0003	0003	uays	/0	/0	0003	0003
2	0.000 /0								
4									
,	′L		l					1	

,	4								
	5								
	6								
	7								
	·								
	n								
11	In default								
12	Total								
12	Total			<u>l</u>		<u> </u>			
	Corporates -	- credit risk			Α				
13	Tick here if y	ou have no expos	sures in these ass	set classes		1			
14	Please indica	ate whether your I	PDs are PiT or T	TC or Hybrid PiT					
15	Enter numbe	r of days in the de	efinition of Defaul	lt					
16		nt reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate			Given	Loss	
	bound	bound	'				Default		
			Α	В	С	D	Е	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
	1 0.000%	·							
	2								
	3								
,	4								
	5								
	6								
	7								
,	n								
17	In default								
18	Total								
		•	•	•	L	•		L	
					_				
	Retail Morto	ages			Α				
19	Retail Mortg Tick here if you		sures in these ass	set classes	A]			
19 20	Tick here if y	ou have no expos			A]			
	Tick here if your Please indicate		PDs are PiT or T	TC or Hybrid PiT	A]			

	7
~	_

	PD range at reporting date		Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	Ε	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2									
3									
4									
5									
6									
7									
n									
	In default								
	Total								

		or dayo iii alo do							
				Maturity	Probability	Loss	Expected	RWEA	
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2									
3									
4									
5									
6									
7									
n									
	In default								

30	Total								
	Other retail				A	•			
31		ou have no expos							
32		te whether your F							
33		of days in the de							
34		1 0	Gross	Exposure at	Maturity	Probability		Expected	RWEA
		Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2									
3									
4									
5									
6									
7									
n									
35	In default								
36	Total								
	OME mateil								
07	SME retail		: 41	4 -1	A	1			
37	•	ou have no expos							
38		te whether your F							
39		of days in the de			Maturity	Drobobility	1 000	Funcated	RWEA
40		t reporting date Upper PD		Exposure at	Maturity	Probability of default	Given	Expected	RVVEA
		bound	exposure value	default estimate		or default		Loss	
	Doulla	DOUITU	_	ь	С	D	Default	F	G
	Above %	Up to %	000s	000s		<u>В</u>	<u>Е</u> %	000s	000s
4	0.000%	υριυ %	0008	0008	days	-70	⁻ /0	0008	0008
1	0.000%								
2									

3									
4									
5									
6									
7									
n									
41	In default								
42	Total								
				I.	1			-	
	Central Gove	ernment and Cei	ntral Banks - co	unterparty credit	Α				
43		ou have no expos]			
44		te whether your F				1			
45		r of days in the de				-			
46			Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
		Upper PD		default estimate			Given	Loss	
	bound	bound	exposure varies			or doradic	Default	2000	
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%		0000	0000	dayo	/0	70	0000	0000
2	0.00070								
2									
3									
4									
5									
0									
1									-
									
n	L								<u> </u>
47	In default								<u> </u>
48	Total								
					_				
		- counterparty c			A	٦			
49		ou have no expos				1			
50		te whether your F				1			
51	Enter number	r of days in the de		_					

_	•
•	•
•	-

	PD range a	t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2									
3									
4									
5									
6									
7									
n									
	In default								
	Total								

Corporates - counterparty credit risk

Tick here if you have no exposures in these asset classes
Please indicate whether your PDs are PiT or TTC or Hybrid PiT
Enter number of days in the definition of Default

	PD range a	t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2									
3									
4									
5									
6									
7									
[
n	_								

59	
60	

In default				
Total				

		A
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	Paduction in PWAs according to RIPPLI 9.10 4P and RIPPLI 9.10 6P	

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

	Α		В	С	D	E	F	G	н	Į.	J	<u>K</u>	L	<u>M</u>	N	0	P
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 before cap	Capital requirement after securitisation after cap	Retention of net economic interest (% to 2DP)	Method of retention of net economic interest
1																	
,																	
n		· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·			· · · · · · · · · · · · · · · · · · ·	· ·	1	1		1	,	· · · · · · · · · · · · · · · · · · ·			

Risk positions - standardised exposures

			Α	В	С	D	E	F	G	н
			CQS1	CQS2	CQS3	CQS4 (only for credit assessments other than short- term credit assessments)	All other credit assessments	Deductions from capital	Concentration ratio (Exposure value)	Concentration ratio (Capital requirement)
31	Originator	Securitisation								
32	o i i giliado	Resecuritisation								
33	Sponsor	Securitisation								
34	opular.	Resecuritisation								
35	Counterparty credit risk	Securitisation								
36	Countriparty or car risk	Resecuritisation								
37	All other exposures	Securitisation								
38	, as outer exposures	Desecuritieation	· · ·							

Risk	positions	- IRB	exposures

risk positions - IRB exposures		В	С	D	E	F	G	н	1	J	K	L	М	N	<u>P</u>	0
		CQS 1			CQS4			CQS7					Below CQS11	Supervisory	Supervisory formula	Deductions
		ST CQS 1	CQS2	CQS3	ST CQS2	CQS5	CQS6	ST CQS3	CQS8	CQS9	CQS10	CQS11	All other credit assessments	formula (Exposure Value)		
	Α															
	В															
Originator	С															
	D															
	E															
	Α															
	В															
Sponsor	С															
	D															
	E															
	Α															
	В															
Counterparty credit risk	С															
	D															
	E															
	Α															
	В															
All other exposures	С															
	D															
	E			1												

FSA047 Daily Flows

Part 1 - Memo Items

B C ... **n** Date + 1 Date + 2 ... Date + n

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

A B ... **n** Date + 1 Date + 2 ... Date + n

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

- 6 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
- 11 High quality covered bonds
- 12 Securities issued by group entities
- 13 High quality corporate bonds (UK credit institutions)
- 14 High quality corporate bonds (non-UK credit institutions)
- 15 High quality corporate bonds (excluding credit institutions)
- 16 Equities included in major indices
- 17 Other securities and commodities

Duto .	Date -	 Date 177
	l	

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)
- 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
- 41 Primary issuances - dated subordinated securities
- 42 Primary issuances - structured notes
- 43 Covered bonds
- Group entities 44
- 45 UK credit institutions
- 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 10 High quality asset-backed securities 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 22 Lending to UK credit institutions Lending to non-UK credit institutions 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) Reverse repo (items reported in line 16) 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 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 41	Primary issuances - senior securities											4
41	Primary issuances - dated subordinated securities Primary issuances - structured notes							1				1
43	Covered bonds											1
44	Group entities											
45	UK credit institutions											4
46 47	Non-UK credit institutions Governments, central banks and supranationals											4
48	Non-credit institution financials								1			1
49	Non-financial large enterprises - Type A											1
50	Conditional liabilities pre-trigger contractual profile											
51	SSPE liability cash flows											
Part 7 -	Other liability cash flows	,								·	•	
52	Non-financial large enterprises - Type B	$\overline{}$				ı	1					1
53	SME deposits											-
54	Retail deposits - Type A											1
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											J
59 60	Secured facilities provided - liquidity buffer securities 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 65	Unsecured facilities provided by firm's SSPEs to third parties 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											
Part 9 -	Downgrade triggers		В	С	D	E	F	G	н	1	J	ĸ
			1 notch	2 notches	3 notches	4 notches	5 notches	6 notches	7 notches	8 notches	9 notches	10 notche
70	Asset put-backs from third party vehicles											
71 72	Conditional liabilities Over the counter (OTC) derivative triggers							1	ļ			
73	Other contingent liabilities											
Part 10	- Derivatives margining and exposure											
				Collateral market				MTM exposure -	MTM exposure -			
			Cash nominal	value		Initial margin		margined	non margined			
74	OTC derivative margin given		Saon nonmial]]					
75	Exchange traded margin given											
76	OTC derivative margin received											
77	Exchange traded margin received				J I		l					
	- Assets included in Part 2 that are held under re-hypothecation rights	Customer balance	•									
78 79	Liquid asset buffer-eligible securities Other high quality central bank, supranational and central government debt	\vdash										
80	US GSE/GSA securities											
81												
82	High quality asset-backed securities											
83	High quality covered bonds											
84 85	Securities issued by group entities											
85 86	High quality corporate bonds (UK credit institutions) High quality corporate bonds (non-UK credit institutions)	\vdash										
87	High quality corporate bonds (excluding credit institutions)											
88	Equities included in major indices											
89	Other securities and commodities											

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	Denmark	
6	Finland	
7	France	
8	Germany	
9	Ireland	
10	Italy	
11	Japan	
12	Luxembourg	
13	Norway	
14	Netherlands	
15 16	Portugal Slovenia	
16 17	Spain	
18	Sweden	
19	Switzerland	
20	United Kingdom	
21	United States of America	
22	Other	
23	Designated multilateral development bank(s)	
24	General Collateral - Europe	

FSA051 Funding Concentration

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

FSA052 Pricing Data

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

AAIIC	Wholesale Liabilities (Raised during the week of month ending with the reporting date)											
		Α	В	С	D	E	F	G	Н	I	J	
		≥ 1 mont	h ≤ 3 months	> 3 month	ns ≤ 6 month	s > 6 mon	ths ≤ 1 year	> 1 yea	ır ≤ 2 years	> 2	> 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											
	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
- 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

Α	В
Outstandir	ng Balance
Type A	Type B

Outstandir	ng Balance
Type A	Туре В

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

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

FSA058

Securitisation: Trading book

General

		A
1	Location of the most recent Pillar 3 disclosures for securitisation (BIPRU 11.5.17R)	
21	Additional capital requirements (BIPRU 7.2.48IG)	

Non-correlation trading portfolio securitisations

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

		A	В	С	D	E	F	0	P
		Programme name	Asset Class	Originator's Interest	Investors' Interest	Location of Investor Reports	Assets appear on FSA001?	interest (%	economic
3								to 2dp)	interest
	1								
	n								

Risk positions - standardised exposures (net positions)

			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
31	Originator	Securitisation						
32	Originator	Resecuritisation						
33	Sponsor	Securitisation						
34	Эропзоі	Resecuritisation						
35		Securitisation						
36	Counterparty credit risk	Resecuritisation						
37	All other exposures	Securitisation						
38	All other exposures	Resecuritisation						

Risk positions - IRB exposures (net positions)

			В	С	D	E	F	G	н	1	J	K	L	М	N	Р	0
			CQS1			CQS4			CQS7					Below CQS11	Supervisory formula	Supervisory	
			ST CQS1	CQS2	CQS3	ST CQS2	CQS5	CQS6	ST CQS3	CQS8	CQS9	CQS10	CQS11	All other credit assessments	(Exposure Value)	formula (Capital Requirement)	Deductions from capital
8		Α															
9	0.55.55.51.55	В															
10 23	Originator	С															
24		D															
11		A										1					
12		B															
13	Sponsor	C															
25	.,	D															
26		E															
14		Α															
15		В															
16	Counterparty credit risk	С															
27		D															
28		E															
17		A															
18 19	All other exposures	B C									-						
29	All other exposures	D										1					
30		E															

		Α
		Capital requirement
39	Residential mortgages	
40	Commercial mortgages	
41	Credit cards	
42	Leasing	
43	Loans to corporates	
44	Consumer loans	
45	Trade receivables	
46	Securitisations	
47	Other	

Correlation trading portfolio positions

Risk positions - standardised exposures (net positions)

		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
48	Originator						
49	Sponsor						
50	Counterparty credit risk						
51	All other exposures						

Risk positions - IRB exposures (net positions)

			В	С	D	E	F	G	н	- 1	J	K	L	М	N	P	0
			CQS1 ST CQS1	CQS2	CQS3	CQS4 ST CQS2	CQS5	CQS6	CQS7 ST CQS3	CQS8	CQS9	CQS10	CQS11	Below CQS11 All other credit assessments	Supervisory formula (Exposure Value)	Supervisory formula (Capital requirement)	Deductions from capital
52		A															
53	Originator	В															
54		С															
55		Α															
56	Sponsor	В															
57		С															
58 59 60 61		Α															
	Counterparty credit risk	В															
		С															
	-	A															
62	All other exposures	В						·									
63	63	C															

FIN066

Capital adequacy (for collective portfolio management investment firms)

Regulatory capital (excluding preference shares) 7 Paid up share capital (excluding preference shares) 8 Author disease was a special disease shares 9 Eligible LLP member's capital distributions 10 Less: Investment in own shares 11 Intial capital diseases diseases distributions 12 Total education of the capital distributions 13 Total deducition reserves 14 Revaluation reserves 15 Fixed term cumulative preference share capital debt capital dualitying subordinated Loans 16 Long term Qualifying Subordinated Loans 17 Other cumulative preference share capital and debt capital dualifying arrangements 18 Qualifying arrangements 19 Own funds 10 Regulatory capital tests 10 Own funds test for collective portfolio management firms 20 Own funds 21 Fixed overheads requirement and and and an and an and and an and and	•	Populators Conital	Α	В
1 Paid up share capital (excluding preference shares) 2 Share premium account 3 Audited reserves 4 Non-cumulative preference shares 5 Eligible LLP member's capital 1 Initial capital 7 Less: Investment in own shares 8 Intangible assets 9 Material current year losses 10 Ecses LLP member's drawings Material current year losses 11 Material holdings in credit and financial institutions 12 Total deductions 13 Tier 1 capital 14 Revaluation reserves 15 Fixed term cumulative preference share capital 16 Long term Cualitying Subordinated Loans 17 Other cumulative preference share capital and debt capital 18 Qualifying arrangements 19 Own funds 19 Own funds 19 Own funds 20 Fixed overheads requirement 21 Funds under management requirement 22 Fixed overheads requirement 23 + (either) Professional negligence capital requirement 24 + (or) Pil capital requirement 25 Surplus/deficit of lown funds 26 Liquid assets test 27 Liquid assets requirement 28 Liquid assets requirement 29 Surplus/deficit of lown funds 20 Calculation of relevant annual fixed expenditure 30 Total expenditure (per income statement)		Regulatory Capital		
2 Share premium account 3 Audited reserves 4 Non-cumulative preference shares 5 Eligible LLP member's capital 6 Initial capital 7 Less: Investment in own shares 8 Intangible assets 9 Material current year losses 9 Material current year losses 9 Material current year losses 9 Material holdings in credit and financial institutions 11 Total deductions 12 Total deductions 13 Tier 1 capital 17 Revaluation reserves 15 Fixed term cumulative preference share capital 16 Long term Qualitying Subordinated Loans 17 Other cumulative preference share capital and debt capital 18 Qualifying arrangements 19 Own funds 19 Own funds 19 Own funds 10 Fixed overheads requirement 10 Audit of the control of the				
3 Audited reserves 4 Non-cumulative preference shares 5 Eligible LLP member's capital 1 Initial capital 7 Less: Investment in own shares 8 Intangible assets 9 Material current year losses 10 Excess LLP members' drawings 11 Material holdings in credit and financial institutions 12 Total deductions 13 Tier 1 capital 14 Revaluation reserves 15 Fixed term cumulative preference share capital 15 Long term Qualifying Subordinated Loans 17 Other cumulative preference share capital and debt capital 19 Own funds 19 Own funds 19 Own funds 19 Own funds 19 Cynthods 10 Cynthods 10 Cynthods 10 Cynthods 10 Cynthods 10 Cynthods 11 Fixed overheads requirement 12 Fixed overheads requirement 13 Augulfying arrangements 15 Fixed overheads requirement 16 Cynthods 17 Cynthods 18 Cynthods 19 Cynthods 10 Cynthods 10 Cynthods 10 Cynthods 10 Cynthods 10 Cynthods 11 Cynthods 12 Fixed overheads requirement 13 Cynthods assets requirement 14 + (or) P1 capital requirement 15 Total capital requirement 16 Cynthods 17 Cynthods 18 Cynthods 19 Cynthods 19 Cynthods 10 Cynthods 10 Cynthods 10 Cynthods 10 Cynthods 10 Cynthods 10 Cynthods 11 Cynthods 11 Cynthods 12 Fixed overheads requirement 12 Cynthods assets requirement 13 Cynthods assets requirement 14 + (or) P1 capital requirement 15 Cynthods assets requirement 16 Cynthods 17 Cynthods 18 Cynthods 18 Cynthods 18 Cynthods 18 Cynthods 19 Cynthods 19 Cynthods 10 Cy				
A Non-cumulative preference shares Eligible LLP member's capital Initial capital 7 Less: Investment in own shares 8 Intangible assets 9 Material current year losses 10 Excess LLP members' drawings 11 Material holdings in credit and financial institutions 12 Total deductions 13 Tier 1 capital 14 Revaluation reserves 15 Fixed term cumulative preference share capital 16 Long term Cualifying Subordinated Loans 17 Other cumulative preference share capital 18 Qualifying arrangements 19 Own funds 19 Own funds 19 Cown funds 19 Fixed term comments 10 Count funds 10 Count funds 11 Count for collective portfolio management firms 10 Count funds 11 Fixed coverheads requirement 12 Fixed overheads requirement 13 Capital requirement 14 (cip IPI capital requirement 15 Surplus/deficit of own funds 16 Liquid assets test 16 Liquid assets fequirement 17 Liquid assets fequirement 18 Liquid assets fequirement 29 Surplus/deficit of liquid assets 20 Calculation of relevant annual fixed expenditure 20 Total expenditure (per income statement)		·		
Eligible LLP member's capital Initial capital 7 Less: Investment in own shares Intangible assets Inta	3	Audited reserves		
Initial capital Less: Investment in own shares				
Less: Investment in own shares Intangible assets Intangible	5	Eligible LLP member's capital		
Intangible assets Material current year losses Excess LLP members' drawings Material holdings in credit and financial institutions Total deductions Tier 1 capital Tier 2 Revaluation reserves Fixed term cumulative preference share capital Long term Qualifying Subordinated Loans Other cumulative preference share capital and debt capital Qualifying arrangements Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Tends under management requirement and Fixed overheads requirement 4 + (or) Pil capital requirement 55 Total capital requirement Surplus/deficit of mr funds Liquid assets test Liquid assets requirement Calculation of relevant annual fixed expenditure	6	Initial capital		
Material current year losses Decrease LLP members' drawings Material holdings in credit and financial institutions Total deductions Total deductions Tier 1 capital Tier 2 Revaluation reserves Fixed term cumulative preference share capital Long term Qualifying Subordinated Loans Other cumulative preference share capital and debt capital Qualifying arrangements Own funds Regulatory capital tests Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement and Fixed overheads requirement 4 + (or) PI capital requirement Total capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets test Liquid assets requirement Liquid assets requirement Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure	7	Less: Investment in own shares]
Material current year losses Excess LLP members' drawings Material holdings in credit and financial institutions Total deductions Tier 1 capital Tier 2 Revaluation reserves Fixed term cumulative preference share capital Long term Qualifying Subordinated Loans Other cumulative preference share capital and debt capital Qualifying arrangements Own funds Regulatory capital tests Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Expressional negligence capital requirement + (or) PIC capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets requirement Surplus/deficit of ilquid assets Calculation of relevant annual fixed expenditure	8	Intangible assets		
Total deductions Tier 1 capital Tier 2 Total deductions Tier 2 Tier 2 Tier 3 Revaluation reserves Tixed term cumulative preference share capital Long term Qualifying Subordinated Loans Qualifying arrangements Qualifying arrangements Own funds Regulatory capital tests Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Fixed overheads requirement and Fixed overheads requirement + (or) Pil capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets requirement Liquid assets test Calculation of relevant annual fixed expenditure	9			1
Material holdings in credit and financial institutions Tier 1 capital Tier 1 capital Tier 2 Revaluation reserves Fixed term cumulative preference share capital Long term Qualifying Subordinated Loans Other cumulative preference share capital and debt capital Qualifying arrangements Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Fixed overheads requirement and Fixed overheads requirement and Hopping arrangement (applied of the professional negligence capital requirement A (or) PII capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets requirement Liquid assets test Calculation of relevant annual fixed expenditure				
Total deductions Tier 1 capital Tier 2 Revaluation reserves Fixed term cumulative preference share capital Long term Qualifying Subordinated Loans Other cumulative preference share capital and debt capital Qualifying arrangements Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Fixed overheads requirement and Fixed overheads requirement Surplus deptal requirement A (or) PII capital requirement Capital capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets requirement Liquid assets requirement Liquid assets requirement Surplus/deficit of ilquid assets Calculation of relevant annual fixed expenditure		<u> </u>		
Tier 1 capital Tier 2 Revaluation reserves Fixed term cumulative preference share capital Long term Qualifying Subordinated Loans Other cumulative preference share capital and debt capital Qualifying arrangements Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Fixed overheads requirement and Fixed overheads requirement 4 + (either) Professional negligence capital requirement 4 + (or) PII capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets set Liquid assets requirement Liquid assets requirement Calculation of relevant annual fixed expenditure Total expenditure (per income statement)				
Tier 2 14 Revaluation reserves 15 Fixed term cumulative preference share capital 16 Long term Qualifying Subordinated Loans 17 Other cumulative preference share capital and debt capital 18 Qualifying arrangements 19 Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: 21 Funds under management requirement and 22 Fixed overheads requirement 4 + (either) Professional negligence capital requirement 4 + (or) PlI capital requirement 55 Total capital requirement 55 Surplus/deficit of own funds Liquid assets test 1 Liquid assets requirement 2 Liquid assets held 2 Surplus/deficit of liquid assets 1 Calculation of relevant annual fixed expenditure 30 Total expenditure (per income statement)				
Revaluation reserves Fixed term cumulative preference share capital Long term Qualifying Subordinated Loans Other cumulative preference share capital and debt capital Qualifying arrangements Qualifying arrangements Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement (or) Pil capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets test Liquid assets held Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure	13	не г сарка	<u> </u>	
Revaluation reserves Fixed term cumulative preference share capital Long term Qualifying Subordinated Loans Other cumulative preference share capital and debt capital Qualifying arrangements Qualifying arrangements Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement (or) Pil capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets test Liquid assets held Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure		Tive		
Fixed term cumulative preference share capital Long term Qualifying Subordinated Loans Other cumulative preference share capital and debt capital Qualifying arrangements Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement 22 Fixed overheads requirement 34 + (either) Professional negligence capital requirement 44 + (or) Pli capital requirement 55 Total capital requirement Cliquid assets test Liquid assets test Liquid assets test Liquid assets requirement Liquid assets test Calculation of relevant annual fixed expenditure Total expenditure (per income statement)				
Consider Qualifying Subordinated Loans Other cumulative preference share capital and debt capital Qualifying arrangements Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement 4 (either) Professional negligence capital requirement 4 + (or) PII capital requirement Total capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets requirement Liquid assets requirement Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)				
Other cumulative preference share capital and debt capital Qualifying arrangements Own funds Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement + (either) Professional negligence capital requirement + (or) PII capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets test Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)				
Regulatory capital tests Own funds test for collective portfolio management firms Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement 10				
Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement + (either) Professional negligence capital requirement Surplus/deficit of own funds Liquid assets test Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)	17			
Regulatory capital tests Own funds test for collective portfolio management firms Own funds Higher of: 1 Funds under management requirement and 22 Fixed overheads requirement 33 + (either) Professional negligence capital requirement 4 + (or) PII capital requirement 50 Surplus/deficit of own funds Liquid assets test Liquid assets test Liquid assets requirement 28 Liquid assets requirement 29 Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)	18			
Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement 4 + (either) Professional negligence capital requirement Total capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets test Liquid assets held Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)	19	Own funds		
Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement 4 + (either) Professional negligence capital requirement Total capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets test Liquid assets held Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)				<u> </u>
Own funds test for collective portfolio management firms Own funds Higher of: Funds under management requirement and Fixed overheads requirement 4 + (either) Professional negligence capital requirement Total capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets test Liquid assets held Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)		Domilatory conital toota		
Own funds Higher of: Funds under management requirement and Fixed overheads requirement + (either) Professional negligence capital requirement - (or) PII capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets test Liquid assets requirement Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)		Regulatory capital tests		
Own funds Higher of: Funds under management requirement and Fixed overheads requirement + (either) Professional negligence capital requirement - (or) PII capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets test Liquid assets requirement Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)		Own funds test for collective portfolio management firms		
Higher of: Funds under management requirement and Fixed overheads requirement 4 (either) Professional negligence capital requirement 5 Total capital requirement Culturid assets test Liquid assets test Liquid assets requirement Liquid assets requirement Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)	20			
Funds under management requirement and Fixed overheads requirement Fixed overheads requirement 4 + (either) Professional negligence capital requirement 5 + (or) PII capital requirement 5 Total capital requirement 5 Surplus/deficit of own funds Liquid assets test Tiquid assets requirement Liquid assets requirement Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)		and the second s		L
and 22 Fixed overheads requirement 23 + (either) Professional negligence capital requirement 24 + (or) PII capital requirement 25 Total capital requirement 26 Surplus/deficit of own funds 27 Liquid assets test 28 Liquid assets requirement 29 Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure 30 Total expenditure (per income statement)				
Fixed overheads requirement + (either) Professional negligence capital requirement + (or) PII capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets requirement Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)	21	- •		
+ (either) Professional negligence capital requirement + (or) PII capital requirement Total capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets requirement Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)		and		
24 + (or) PII capital requirement 25 Total capital requirement 26 Surplus/deficit of own funds Liquid assets test 27 Liquid assets requirement 28 Liquid assets held 29 Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure 30 Total expenditure (per income statement)	22	Fixed overheads requirement		
Total capital requirement Surplus/deficit of own funds Liquid assets test Liquid assets requirement Liquid assets held Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)	23	+ (either) Professional negligence capital requirement		
26 Surplus/deficit of own funds Liquid assets test 27 Liquid assets requirement 28 Liquid assets held 29 Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure 30 Total expenditure (per income statement)	24	+ (or) PII capital requirement		
Liquid assets test Liquid assets requirement Liquid assets requirement Liquid assets held Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)	25	Total capital requirement		
Liquid assets requirement Liquid assets held Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)	26	Surplus/deficit of own funds		
Liquid assets requirement Liquid assets held Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)				
Liquid assets requirement Liquid assets held Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure Total expenditure (per income statement)		Liquid assets test		
28 Liquid assets held 29 Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure 30 Total expenditure (per income statement)	27			
29 Surplus/deficit of liquid assets Calculation of relevant annual fixed expenditure 30 Total expenditure (per income statement)				
Calculation of relevant annual fixed expenditure Total expenditure (per income statement)				
30 Total expenditure (per income statement)	23	Outplus deficit of liquid assets		<u> </u>
		Calculation of relevant annual fixed expenditure		
	30	Total expenditure (per income statement)		
	31	Less: Staff bonuses, except to the extent they are guaranteed		

Page 1 FIN066

32	Emple	oyees' and	Directors sha	ares in profits,										
33	Other	r appropriat	tions of profits	3										
34	Allow	able comm	ission and fee	es										
	Intere	est charges	in respect of	borrowings m	ade to finance									
35	inves	tments												
36	Intere	est paid to c	customers on	client money										
37	Intere	est paid to d	counterparties	3										
	Fees.	, brokerage	and other ch	arges paid to										
38				ering or clearing										
39		gn exchang		· ·	· ·									
40	Other	r variable e	xpenditure							1				
41	Relevant fixed expe	enditure												
42	Relevant annualise	d fixed exp	enditure											
43	Professional indemnity insurance Specify whether your firm holds additional own funds or PII in accordance with IPRU(INV) 11.3.11R													
44	If PII is held, provid	le the follow	ving policy de	tails										
		Α	В	С	D	Е	F	G	Н	J	K	ı	M	
	PII Ba	asic informa	ation	_	_	_	•	_		-	PII detailed in	formation		
	Limit of indemnity required									Limit of indemnity received				
		to indefinity required								,	Business			
	Ann	nualised li	nsurer (from		Renewal	Currency of					line (from	Policy	Policy	
		emium	list)	Start date	date	indemnity limits	Single	Aggregate	Single	Aggregate	list)	excess	exclusions	
	1		<i>'</i>			,					,			
									-					

FIN067

premium

PII policy

(from list)

Start date

date

indemnity limits

Capital adequacy - supplemental (for collective portfolio management investment firms) Own funds Higher of: Higher of: 2 Funds under management requirement and 3 Fixed overheads requirement 4 + (either) Professional negligence capital requirement 5 + (or) PII capital requirement and Variable capital requirement 6 Total requirement 7 Surplus/(deficit) of financial resources 8 Liquid assets test 9 Liquid assets requirement Liquid assets held 10 Surplus/deficit of liquid assets 11 Professional indemnity insurance Specify whether your firm holds additional own funds or PII in accordance with GENPRU 2.1.6R 12 13 If PII is held, provide the following policy details Α В С D Ε F G Н Κ L M J PII Basic information PII detailed information Limit of indemnity required Limit of indemnity received **Business** Annualised Renewal Currency of line (from Policy Policy Insurer

Single

Aggregate

Single

list)

excess

exclusions

Aggregate