

COLL 6 Annex 2R

FSA042 - UCITS

- 1 Do you operate one or more UK authorised UCITS schemes or EEA UCITS schemes?
- 2 If Yes to 1A, do you use derivatives in the scheme(s)?

A

If your answers to questions 1A and 2A are both Yes, please fill in both tables below:

4 Fund and risk information

A	B	C	D	E	F	G
Fund name	Fund authorisation (UK or EEA)	PRN (for UK funds) or LEI (for EEA funds)	Assets under management (£ million) *	Gross long derivative positions (%)	Gross short derivative positions (%)	Derivatives used for investment purposes (Yes/No)

5 Derivative use information (continued)

A	U	V	W	X	Y	Z	AA	AB
	Derivative type							
	Swap						Warrant	Other
Fund name	CDS equity	CDS index	CFD equity	CFD index	Interest rate swap	Total return swap	Equity	Other

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

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