

Data items for MIFIDPRU 9 Annex 1R

MIF001 – Own funds

		A
		Yes/No
1	Basis of completion Is this report on behalf of a consolidation group?	<input type="text"/>
		FRN
2	If yes, please list the firm reference numbers (FRN) of all FCA regulated entities in the consolidated situation and the group reference number, if applicable.	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>
Own funds held		
3	CET1 own funds held (net of deductions - see MIFIDPRU 3.3)	<input type="text"/>
4	AT1 own funds held (net of deductions - see MIFIDPRU 3.4)	<input type="text"/>
5	T2 own funds held (net of deductions - see MIFIDPRU 3.5)	<input type="text"/>
Fixed overheads requirement		
6	Total annual eligible expenditure	<input type="text"/>
7	Indicate if varied due to material change in business model.	<input type="text"/>
Permanent minimum requirement		
8	Permanent minimum requirement	<input type="text"/>
K-factors requirement – non-SNI firms only		
9	Total K-factor requirement	<input type="text"/>
10	K-AUM	<input type="text"/>
11	K-CMH (segregated)	<input type="text"/>
12	K-CMH (non-segregated)	<input type="text"/>
13	K-ASA	<input type="text"/>
14	K-COH (cash trades)	<input type="text"/>
15	K-COH (derivative trades)	<input type="text"/>
16	K-DTF (cash trades)	<input type="text"/>
17	[Not used]	<input type="text"/>
18	K-DTF (derivatives)	<input type="text"/>

19 [Not used]

20 K-NPR

21 K-CMG

22 K-TCD

23 K-CON

Transitional requirement

24 Transitional own funds requirement (if used)

25 Please indicate which transitional provisions are being
relied upon

Own funds threshold requirement/wind-down trigger

26 Own funds threshold requirement

27 Own funds wind-down trigger

MIF002 – Liquid Assets

A

Basis of completion

- 1 Is this report on behalf of a consolidation group?
2 If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation.

<i>Yes/No</i>
<i>number</i>

Basic liquid asset requirement

- 3 Basic liquid asset requirement based on fixed overheads
4 Basic liquid asset requirement based on client guarantees

<i>number</i>
<i>number</i>

Core liquid assets held

- 5 Core liquid assets held, excluding receivables from trade debtors
6 Value of qualifying trade receivables

<i>number</i>
<i>number</i>

Liquid assets threshold requirement/wind-down trigger

- 7 Liquid asset threshold requirement
8 Liquid asset wind-down trigger

<i>number</i>
<i>number</i>

Non-core liquid assets held

- 9 Value of non-core liquid assets post-haircut

<i>number</i>

MIF003 – Monitoring metrics

		A
		Yes/No
1	Basis of completion Is this report on behalf of a consolidation group?	<input type="text"/>
2	If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation and the group reference number, if applicable.	FRN <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>
Metrics		
3	AUM	<input type="text"/>
4	AUM at T	<input type="text"/>
5	AUM at T - 1 month	<input type="text"/>
6	AUM at T - 2 months	<input type="text"/>
7	CMH (segregated)	<input type="text"/>
8	CMH (segregated) at T	<input type="text"/>
9	CMH (segregated) at T - 1 month	<input type="text"/>
10	CMH (segregated) at T - 2 months	<input type="text"/>
11	CMH (non-segregated)	<input type="text"/>
12	CMH (non-segregated) at T	<input type="text"/>
13	CMH (non-segregated) at T - 1 month	<input type="text"/>
14	CMH (non-segregated) at T - 2 months	<input type="text"/>
15	ASA	<input type="text"/>
16	ASA at T	<input type="text"/>
17	ASA at T - 1 month	<input type="text"/>
18	ASA at T - 2 months	<input type="text"/>
19	COH (cash)	<input type="text"/>
20	COH (derivatives)	<input type="text"/>
21	Average DTF (cash)	<input type="text"/>
22	Average DTF (derivatives)	<input type="text"/>

23	DTFexcl (cash)	<input type="text"/>
24	DTFexcl (derivatives)	<input type="text"/>
25	On- and off-balance sheet total	<input type="text"/>
26	Annual gross revenue from MiFID services and activities	<input type="text"/>
		Yes/No
27	Permission to deal on own account	<input type="text"/>

MIF004 – Non-K-CON concentration

Basis of completion

		A Yes/No
1	Is this report on behalf of a consolidation group?	<input type="text"/>
		FRN
2	If yes, please list the firm reference numbers (FRN) of all FCA regulated entities in the consolidated situation and the group reference number, if applicable.	<input type="text"/>
		<input type="text"/>
		<input type="text"/>
		<input type="text"/>
		<input type="text"/>

All positions or exposures (not including intragroup exposures)

		A LEI No	B Value of exposures/ positions with that counterparty
3	Counterparty 1	<input type="text"/>	<input type="text"/>
4	Counterparty 2	<input type="text"/>	<input type="text"/>
5	Counterparty 3	<input type="text"/>	<input type="text"/>
6	Counterparty 4	<input type="text"/>	<input type="text"/>
7	Counterparty 5	<input type="text"/>	<input type="text"/>

Intragroup exposures only

		A LEI No	B Value of exposures/ positions with that counterparty
8	Counterparty 1	<input type="text"/>	<input type="text"/>
9	Counterparty 2	<input type="text"/>	<input type="text"/>
10	Counterparty 3	<input type="text"/>	<input type="text"/>
11	Counterparty 4	<input type="text"/>	<input type="text"/>
12	Counterparty 5	<input type="text"/>	<input type="text"/>

Location of client money

		A LEI No	B % of client money held at that institution	C MMF (Yes/No)
13	Entity 1	<input type="text"/>	<input type="text"/>	<input type="text"/>
14	Entity 2	<input type="text"/>	<input type="text"/>	<input type="text"/>
15	Entity 3	<input type="text"/>	<input type="text"/>	<input type="text"/>
16	Entity 4	<input type="text"/>	<input type="text"/>	<input type="text"/>

17	Entity 5			
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Location of client securities

	A	B
	LEI No	% of client securities held at that institution
18	Entity 1	
19	Entity 2	
20	Entity 3	
21	Entity 4	
22	Entity 5	

Location of firm's own cash

	A	B	C
	LEI No	% of firm's own cash/MMF holdings at that institution	MMF (Yes/No)
23	Entity 1		
24	Entity 2		
25	Entity 3		
26	Entity 4		
27	Entity 5		

Earnings

	A	B	C
	LEI No or code	% of total revenue earned from that client	Income type
28	Client 1		
29	Client 2		
30	Client 3		
31	Client 4		
32	Client 5		

MIF005 – K-CON Concentration risk reporting where the 'soft' limit has been exceeded

Basis of completion

1 Is this report on behalf of a consolidation group? A
Yes/No

2 If yes, please list the firm reference numbers (FRN) of all FCA regulated entities in the consolidated situation. FRN

	A	B	C	D	E
LEI	Applicable Amount:			Own Funds Requirement for the Excess	£150m/100% limit for MIFIDPRU-eligible institutions used (Yes/No)
	Exposure Value	Exposure Value Excess			
3 Counterparty or group of connected counterparties to whom the exposure relates	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>

MIF006 – GCT reporting

Holding company identifier

A

1	Holding company name	<i>alphanumeric</i>
2	Holding company FRN	<i>number</i>

Capital of holding company

3	CET1 own funds held	<i>number</i>
4	AT1 own funds held	<i>number</i>
5	T2 own funds held	<i>number</i>

6. Book value and type of investments

Subsidiary company identifier			Book value and type of investments in subsidiary:				
FRN	LEI	Indirect subsidiary	CET1 investment	AT1 investment	T2 investment	Contingent liabilities	
A	B	C	D	E	F	G	
1	<i>number</i>	<i>number</i>	<i>Y/N</i>	<i>number</i>	<i>number</i>	<i>number</i>	<i>number</i>
2	<i>number</i>	<i>number</i>	<i>Y/N</i>	<i>number</i>	<i>number</i>	<i>number</i>	<i>number</i>
3	<i>number</i>	<i>number</i>	<i>Y/N</i>	<i>number</i>	<i>number</i>	<i>number</i>	<i>number</i>
+							

MIF007 – ICARA questionnaire

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Part A: Basis of completion of the ICARA process

1	Is this report on behalf of a consolidation group?	Yes/No
2	If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation.	number
3	Has the ICARA process review been completed through a group-level arrangement?	Yes/No
4	What is the ICARA process reference date of this ICARA questionnaire?	Date
5	Has the ICARA process/document been reviewed and approved by the firm's governing body?	Yes/No
6	On what date was the ICARA process/document signed off by the firm's governing body?	Date

Part B: Assessing and monitoring the adequacy of own funds

Own funds held as at ICARA process reference date

7	CET1 own funds held (net of deductions - see MIFIDPRU 3.3)	number
8	AT1 own funds held (net of deductions - see MIFIDPRU 3.4)	number
9	T2 own funds held (net of deductions - see MIFIDPRU 3.5)	number

Own funds threshold requirement - identified through the ICARA process

10	Own funds threshold requirement	number
11	Own funds to address risks from ongoing activities	number
12	Own funds necessary for orderly wind-down	number

Additional own funds requirement specified by the FCA

13	Has the FCA specified an own funds requirement for the firm? If yes, what is the basis for the FCA specified requirement?	Yes/No
14	Own funds threshold requirement	Yes/No
15	Own funds wind-down trigger	Yes/No
16	Own funds threshold requirement set by the FCA	number
17	Own funds wind-down trigger set by the FCA	number

Part B1: Breakdown of additional own funds requirement to address risks from ongoing activities (Non-SNI firms only)

18	Additional own funds for asset management activity	number
19	Additional own funds for holding client money	number
20	Additional own funds for safeguarding assets	number
21	Additional own funds for reception and transmission of orders, or executing client orders	number
22	Additional own funds for market risk	number
23	Additional own funds for positions associated with clearing risk	number
24	Additional own funds for trading activity on the firm's own account	number

25	Additional own funds for trading activity in clients' names	<i>number</i>
26	Additional own funds for trading counterparty risk	<i>number</i>
27	Additional own funds for concentration risk	<i>number</i>
28	Additional own funds for risks from ongoing activities not captured in rows A16 - A24	<i>number</i>
29	Description of risks	<i>Alpha</i>

Part B2: Breakdown of additional own funds necessary for orderly wind-down (Non-SNI firms only)

30	Description of risks	<i>Alpha</i>
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Part C: Assessing and monitoring the adequacy of liquid assets held

Liquid assets held as at ICARA process reference date

31	Core liquid assets (see MIFIDPRU 6.3)	<i>number</i>
32	Non-core liquid assets - post-haircut (see MIFIDPRU 7.7)	<i>number</i>

Liquid assets required as identified through the ICARA process

33	Liquid assets threshold requirement	<i>number</i>
34	Additional liquid assets required to fund ongoing business operations at any given point in time (MIFIDPRU 7.7)	
35	Quarter 1	<i>number</i>
36	Quarter 2	<i>number</i>
37	Quarter 3	<i>number</i>
38	Quarter 4	<i>number</i>
39	Additional liquid assets required to start wind-down (MIFIDPRU 7.7)	<i>number</i>

Meeting debts as they fall due

40	Has the firm at any point not been able to meet its debts as they fall due?	<i>Yes/No</i>
41	Please provide details	<i>Alpha</i>

Additional liquid assets requirement specified by the FCA

42	Has the FCA specified a liquid asset requirement for the firm?	<i>Yes/No</i>
	If yes, basis for the FCA specified requirement	
43	Liquid assets threshold requirement	<i>Yes/No</i>
44	Liquid assets wind-down trigger	<i>Yes/No</i>
45	Liquid assets threshold requirement specified by the FCA	<i>number</i>
46	Liquid assets wind-down trigger specified by the FCA	<i>number</i>

Part D: MiFID investment services and activities and business model information

MiFID investment services and activities

Indicate the MiFID investment services and activities the firm provides

47	Reception and transmission of orders in relation to one or more financial instruments [A1]	<i>Yes/No</i>
48	Execution of orders on behalf of clients [A2]	<i>Yes/No</i>

49	Dealing on own account [A3]	Yes/No
50	Portfolio management [A4]	Yes/No
51	Investment advice [A5]	Yes/No
52	Underwriting of financial instruments and/or placing of financial instruments on a firm commitment basis [A6]	Yes/No
53	Placing of financial instruments without a firm commitment basis [A7]	Yes/No
54	Operation of an MTF [A8]	Yes/No
55	Operation of an OTF [A9]	Yes/No

Other business activities

56	Indicate the other business services and activities the firm provides	
57	Holding client assets or client money for non-MiFID business	Yes/No
58	Receive money or assets from clients under title transfer collateral agreements	Yes/No
59	Operating 'name give-up' as an inter-dealer broker	Yes/No
60	Clearing activities	Yes/No
61	Corporate finance business	Yes/No
62	Venture capital business	Yes/No
63	Are you part of a financial conglomerate	Yes/No
64	Delegation of discretionary portfolio management to other firms	Yes/No
65	If yes, what is the current value delegated to other firms	number
66	Discretionary portfolio management delegated from other firms	Yes/No
67	If yes, what is the current value delegated from other firms	number
68	Provide advice of an ongoing nature	Yes/No
69	If yes, what is the current value of assets included within the K-AUM calculation	number
70	Calculation of AUM at ICARA process reference date excluding offsetting - when calculating AUM has the firm applied any offsetting of negative values or liabilities attributed to positions within the relevant portfolios?	Yes/No
71	If yes, what is the AUM value without any offsetting	number