**Data items for MIFIDPRU 9 Annex 1R**

* + - 1. **MIF001 – Own funds**

|  |  |  |
| --- | --- | --- |
|  |  | * + - 1. **A**
 |
|  | * + - 1. **Basis of completion**
 | * + - 1. Yes/No
 |
| * + - 1. 1
 | * + - 1. Is this report on behalf of a consolidation group?
 |  |
|  |  |  |
|  |  | * + - 1. FRN
 |
| * + - 1. 2
 | * + - 1. 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.
 |  |
|  |  |
|  |  |
|  |  |
|  |  |
|  |  |  |
|  | * + - 1. **Own funds held**
 |  |
| * + - 1. 3
 | * + - 1. CET1 own funds held (net of deductions - see MIFIDPRU 3.3)
 |  |
|  |  |  |
| * + - 1. 4
 | * + - 1. AT1 own funds held (net of deductions - see MIFIDPRU 3.4)
 |  |
|  |  |  |
| * + - 1. 5
 | * + - 1. T2 own funds held (net of deductions - see MIFIDPRU 3.5)
 |  |
|  |  |  |
|  | * + - 1. **Fixed overheads requirement**
 |  |
| * + - 1. 6
 | * + - 1. Total annual eligible expenditure
 |  |
|  |  |  |
| * + - 1. 7
 | * + - 1. Indicate if varied due to material change in business model.
 |  |
|  |  |  |
|  | * + - 1. **Permanent minimum requirement**
 |  |
| * + - 1. 8
 | * + - 1. Permanent minimum requirement
 |  |
|  |  |  |
|  | * + - 1. **K-factors requirement – non-SNI firms only**
 |  |
| * + - 1. 9
 | * + - 1. Total K-factor requirement
 |  |
|  |  |  |
| * + - 1. 10
 | * + - 1. K-AUM
 |  |
|  |  |  |
| * + - 1. 11
 | * + - 1. K-CMH (segregated)
 |  |
|  |  |  |
| * + - 1. 12
 | * + - 1. K-CMH (non-segregated)
 |  |
|  |  |  |
| * + - 1. 13
 | * + - 1. K-ASA
 |  |
|  |  |  |
| * + - 1. 14
 | * + - 1. K-COH (cash trades)
 |  |
|  |  |  |
| * + - 1. 15
 | * + - 1. K-COH (derivative trades)
 |  |
|  |  |  |
| * + - 1. 16
 | * + - 1. K-DTF (cash trades)
 |  |
|  |  |  |
| * + - 1. 17
 | * + - 1. Adjusted K-DTF (cash trades) coefficient, where used
 |  |
|  |  |  |
| * + - 1. 18
 | * + - 1. K-DTF (derivatives)
 |  |
|  |  |  |
| * + - 1. 19
 | * + - 1. Adjusted K-DTF (derivatives trades) coefficient, where used
 |  |
|  |  |  |
| * + - 1. 20
 | * + - 1. K-NPR
 |  |
|  |  |  |
| * + - 1. 21
 | * + - 1. K-CMG
 |  |
|  |  |  |
| * + - 1. 22
 | * + - 1. K-TCD
 |  |
|  |  |  |
| * + - 1. 23
 | * + - 1. K-CON
 |  |
|  |  |  |
|  | * + - 1. **Transitional requirement**
 |  |
| * + - 1. 24
 | * + - 1. Transitional own funds requirement (if used)
 |  |
|  |  |  |
| * + - 1. 25
 | * + - 1. Please indicate which transitional provisions are being relied upon
 |  |
|  |
|  |  |  |
|  | * + - 1. **Own funds threshold requirement/wind-down trigger**
 |
| * + - 1. 26
 | * + - 1. Own funds threshold requirement
 |  |
|  |  |  |
| * + - 1. 27
 | * + - 1. Own funds wind-down trigger
 |  |

* + - 1. **MIF002 – Liquid Assets**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | * + - 1.
 | * + - 1.
 | * + - 1. A
 | * + - 1.
 |
|  | * + - 1.
 | * + - 1. **Basis of completion**
 |  | * + - 1.
 |
| * + - 1. 1
 | * + - 1.
 | * + - 1. Is this report on behalf of a consolidation group?
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 2
 | * + - 1.
 | * + - 1. If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation.
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
|  | * + - 1.
 | * + - 1. **Basic liquid asset requirement**
 |  | * + - 1.
 |
| * + - 1. 3
 | * + - 1.
 | * + - 1. Basic liquid asset requirement based on fixed overheads
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 4
 | * + - 1.
 | * + - 1. Basic liquid asset requirement based on client guarantees
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
|  | * + - 1.
 | * + - 1. **Core liquid assets held**
 |  | * + - 1.
 |
| * + - 1. 5
 | * + - 1.
 | * + - 1. Core liquid assets held, excluding receivables from trade debtors
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 6
 | * + - 1.
 | * + - 1. Value of trade receivables due within 30 days
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
|  | * + - 1.
 | * + - 1. **Liquid assets threshold requirement/wind-down trigger**
 |  | * + - 1.
 |
| * + - 1. 7
 | * + - 1.
 | * + - 1. Liquid asset threshold requirement
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 8
 | * + - 1.
 | * + - 1. Liquid asset wind-down trigger
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
|  | * + - 1.
 | * + - 1. **Non-core liquid assets held**
 |  | * + - 1.
 |
| * + - 1. 9
 | * + - 1.
 | * + - 1. Value of non-core liquid assets post-haircut
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 | * + - 1.
 | * + - 1.
 | * + - 1.
 |

* + - 1. **MIF003 – Monitoring metrics**

|  |  |  |
| --- | --- | --- |
|  | * + - 1.
 | * + - 1. A
 |
|  | * + - 1. **Basis of completion**
 | * + - 1. Yes/No
 |
| * + - 1. 1
 | * + - 1. Is this report on behalf of a consolidation group?
 |  |
|  |  |  |
|  |  | * + - 1. FRN
 |
| * + - 1. 2
 | * + - 1. If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation and the group reference number, if applicable.
 |  |
|  |  |
|  |  |
|  |  |
|  |  |
|  |  |  |
|  | * + - 1. **Metrics**
 |  |
| * + - 1. 3
 | * + - 1. Average AUM
 |  |
|  |  |  |
| * + - 1. 4
 | * + - 1. AUM at T
 |  |
|  |  |  |
| * + - 1. 5
 | * + - 1. AUM at T - 1 month
 |  |
|  |  |  |
| * + - 1. 6
 | * + - 1. AUM at T - 2 months
 |  |
|  |  |  |
| * + - 1. 7
 | * + - 1. Average CMH (segregated)
 |  |
|  |  |  |
| * + - 1. 8
 | * + - 1. CMH (segregated) at T
 |  |
|  |  |  |
| * + - 1. 9
 | * + - 1. CMH (segregated) at T - 1 month
 |  |
|  |  |  |
| * + - 1. 10
 | * + - 1. CMH (segregated) at T - 2 months
 |  |
|  |  |  |
| * + - 1. 11
 | * + - 1. Average CMH (non-segregated)
 |  |
|  |  |  |
| * + - 1. 12
 | * + - 1. CMH (non-segregated) at T
 |  |
|  |  |  |
| * + - 1. 13
 | * + - 1. CMH (non-segregated) at T - 1 month
 |  |
|  |  |  |
| * + - 1. 14
 | * + - 1. CMH (non-segregated) at T - 2 months
 |  |
|  |  |  |
| * + - 1. 15
 | * + - 1. Average ASA
 |  |
|  |  |  |
| * + - 1. 16
 | * + - 1. ASA at T
 |  |
|  |  |  |
| * + - 1. 17
 | * + - 1. ASA at T - 1 month
 |  |
|  |  |  |
| * + - 1. 18
 | * + - 1. ASA at T - 2 months
 |  |
|  |  |  |
| * + - 1. 19
 | * + - 1. Average COH (cash)
 |  |
|  |  |  |
| * + - 1. 20
 | * + - 1. Average COH (derivatives)
 |  |
|  |  |  |
| * + - 1. 21
 | * + - 1. Average DTF (cash)
 |  |
|  |  |  |
| * + - 1. 22
 | * + - 1. Average DTF (derivatives)
 |  |
|  |  |  |
| * + - 1. 23
 | * + - 1. DTFexcl (cash)
 |  |
|  |  |  |
| * + - 1. 24
 | * + - 1. DTFexcl (derivatives)
 |  |
|  |  |  |
| * + - 1. 25
 | * + - 1. On- and off-balance sheet total
 |  |
|  |  |  |
| * + - 1. 26
 | * + - 1. Annual gross revenue from MiFID services and activities
 |  |
|  |  |  |
|  |  | * + - 1. Yes/No
 |
| * + - 1. 27
 | * + - 1. Permission to deal on own account
 |  |
|  |  |  |

**MIF004 – Non-K-CON concentration**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  |  | * + - 1. A
 |  |
|  | * + - 1. **Basis of completion**
 |  |  |  |
| * + - 1. 1
 | * + - 1. Is this report on behalf of a consolidation group?
 |  |  |  |
|  |  |  | * + - 1. FRN
 |  |
| * + - 1. 2
 | * + - 1. 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.
 |  |  |  |
|  |  |
|  |  |  |
|  |  |  |  |
|  |  |  |  |
|  |  |  |  |
|  |  |  |  |  |  |
|  |  | * + - 1. **All positions or exposures (not including intragroup exposures)**
 |
|  |  | * + - 1. A
 | * + - 1. B
 | * + - 1. C
 |  |
|  |  | * + - 1. LEI or internal reference number
 | * + - 1. FRN
 | * + - 1. Value of exposures/positions with that counterparty
 |  |
| * + - 1. 3
 | * + - 1. Counterparty 1
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 4
 | * + - 1. Counterparty 2
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 5
 | * + - 1. Counterparty 3
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 6
 | * + - 1. Counterparty 4
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 7
 | * + - 1. Counterparty 5
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
|  | * + - 1. **Intragroup exposures only**
 | * + - 1. A
 | * + - 1. B
 | * + - 1. C
 |  |
|  |  | * + - 1. LEI or internal reference number
 | * + - 1. FRN
 | * + - 1. Value of exposures/positions with that counterparty
 |  |
| * + - 1. 8
 | * + - 1. Counterparty 1
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 9
 | * + - 1. Counterparty 2
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 10
 | * + - 1. Counterparty 3
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 11
 | * + - 1. Counterparty 4
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 12
 | * + - 1. Counterparty 5
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
|  | * + - 1. **Location of client money**
 | A | B | C | D |
|  |  | * + - 1. LEI or internal reference number
 | * + - 1. FRN
 | * + - 1. % of client money held at that institution
 | * + - 1. MMF (Yes/No)
 |
| * + - 1. 13
 | * + - 1. Entity 1
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 14
 | * + - 1. Entity 2
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 15
 | * + - 1. Entity 3
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 16
 | * + - 1. Entity 4
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 17
 | * + - 1. Entity 5
 |  |  |  |  |
|  |  |  |  |  |  |
|  | * + - 1. **Location of client securities**
 | * + - 1. A
 | B | C |  |
|  |  | * + - 1. LEI or internal reference number
 | * + - 1. FRN
 | * + - 1. % of client securities held at that institution
 |  |
| * + - 1. 18
 | * + - 1. Entity 1
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 19
 | * + - 1. Entity 2
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 20
 | * + - 1. Entity 3
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 21
 | * + - 1. Entity 4
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
| * + - 1. 22
 | * + - 1. Entity 5
 |  |  |  | * + - 1.
 |
|  |  |  |  |  |  |
|  |  |  |  |  |  |
|  | * + - 1. **Location of firm's own cash**
 | * + - 1. A
 | B | C | D |
|  |  | * + - 1. LEI or internal reference number
 | * + - 1. FRN
 | * + - 1. % of firm's own cash/MMF holdings at that institution
 | * + - 1. MMF (Yes/No)
 |
| * + - 1. 23
 | * + - 1. Entity 1
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 24
 | * + - 1. Entity 2
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 25
 | * + - 1. Entity 3
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 26
 | * + - 1. Entity 4
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 27
 | * + - 1. Entity 5
 |  |  |  |  |
|  |  |  |  |  |  |
|  | * + - 1. **Earnings**
 | * + - 1. A
 | * + - 1. B
 | * + - 1. C
 | * + - 1. D
 |
|  |  | * + - 1. LEI or internal reference number
 | * + - 1. FRN
 | * + - 1. % of total revenue earned from that client
 | * + - 1. Income type
 |
| * + - 1. 28
 | * + - 1. Client 1
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 29
 | * + - 1. Client 2
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 30
 | * + - 1. Client 3
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 31
 | * + - 1. Client 4
 |  |  |  |  |
|  |  |  |  |  |  |
| * + - 1. 32
 | * + - 1. Client 5
 |  |  |  |  |
|  | * + - 1.
 | * + - 1.
 |  | * + - 1.
 | * + - 1.
 |

* + - 1. **MIF005 – K-CON Concentration risk reporting where the ‘soft’ limit has been exceeded**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  |  | * + - 1. A
 |  |  |  |  |
|  | * + - 1. **Basis of completion**
 | * + - 1. Yes/No
 |  |  |  |  |
| * + - 1. 1
 | * + - 1. Is this report on behalf of a consolidation group?
 |  |  |  |  |  |
|  |  |  |  |  |  |  |
|  |  | * + - 1. FRN
 |  |  |  |  |
| * + - 1. 2
 | * + - 1. If yes, please list the firm reference numbers (FRN) of all FCA regulated entities in the consolidated situation.
 |  |  |  |  |  |
|  |  |  |  |  |  |
|  |  |  |  |  |  |
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|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
|  |  | * + - 1. A
 | * + - 1. B
 | * + - 1. C
 | * + - 1. D
 | * + - 1. E
 |
|  |  | * + - 1.
 | * + - 1. **Applicable Amount:**
 |
|  |  | * + - 1. LEI
 | * + - 1. Exposure Value
 | * + - 1. Exposure Value Excess
 | * + - 1. Own Funds Requirement for the Excess
 | * + - 1. £150m/100% limit for MIFIDPRU-eligible institutions used (Yes/No)
 |
| * + - 1. 3
 | * + - 1. Counterparty or group of connected counterparties to whom the exposure relates
 | * + - 1.
 | * + - 1.
 | * + - 1.
 | * + - 1.
 | * + - 1.
 |
|  |  |  |  |  |  |  |
|  | * + - 1.
 | * + - 1.
 | * + - 1.
 | * + - 1.
 | * + - 1.
 | * + - 1.
 |

* + - 1. **MIF006 – GCT reporting**

|  |
| --- |
| * + - 1. **Holding company identifier**
 |
|  |  |  |  | * + - 1. **A**
 |  |  |  |  |  |  |
| * + - 1. 1
 | * + - 1. Holding company name
 | * + - 1. *alphanumeric*
 |  |  |  |  |  |  |
| * + - 1. 2
 | * + - 1. Holding company FRN
 | * + - 1. *number*
 |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
| * + - 1. **Capital of holding company**
 |
|  |  |  |  |  |  |  |  |  |  |  |
| * + - 1. 3
 | * + - 1. CET1 own funds held
 | * + - 1. *number*
 |  |  |  |  |  |  |
| * + - 1. 4
 | * + - 1. AT1 own funds held
 | * + - 1. *number*
 |  |  |  |  |  |  |
| * + - 1. 5
 | * + - 1. T2 own funds held
 | * + - 1. *number*
 |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
| * + - 1. **6. Book value and type of investments**
 |
|  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  | * + - 1. Subsidiary company identifier
 | * + - 1. Book value and type of investments in subsidiary:
 |
|  |  |  |  | * + - 1. FRN
 | * + - 1. LEI
 | * + - 1. Indirect subsidiary
 | * + - 1. CET1 investment
 | * + - 1. AT1 investment
 | * + - 1. T2 investment
 | * + - 1. Contingent liabilities
 |
|  |  |  |  | * + - 1. **A**
 | * + - 1. **B**
 | * + - 1. **C**
 | * + - 1. **D**
 | * + - 1. **E**
 | * + - 1. **F**
 | * + - 1. **G**
 |
|  |  |  | * + - 1. 1
 | * + - 1. *number*
 | * + - 1. *number*
 | * + - 1. *Y/N*
 | * + - 1. *number*
 | * + - 1. *number*
 | * + - 1. *number*
 | * + - 1. *number*
 |
|  |  |  | * + - 1. 2
 | * + - 1. *number*
 | * + - 1. *number*
 | * + - 1. *Y/N*
 | * + - 1. *number*
 | * + - 1. *number*
 | * + - 1. *number*
 | * + - 1. *number*
 |
|  |  |  | * + - 1. 3
 | * + - 1. *number*
 | * + - 1. *number*
 | * + - 1. *Y/N*
 | * + - 1. *number*
 | * + - 1. *number*
 | * + - 1. *number*
 | * + - 1. *number*
 |
|  |  |  | * + - 1. +
 |  |  |  |  |  |  |  |

**MIF007 – ICARA questionnaire**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | * + - 1.
 | * + - 1.
 | * + - 1. **A**
 | * + - 1.
 |
| * + - 1. **Part A: Basis of completion of the ICARA process**
 |
| * + - 1. 1
 | * + - 1.
 | * + - 1. Is this report on behalf of a consolidation group?
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 2
 | * + - 1.
 | * + - 1. If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation.
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 3
 | * + - 1.
 | * + - 1. Has the ICARA process review been completed through a group-level arrangement?
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 4
 | * + - 1.
 | * + - 1. What is the ICARA process reference date of this ICARA questionnaire?
 | * + - 1. *Date*
 | * + - 1.
 |
| * + - 1. 5
 | * + - 1.
 | * + - 1. Has the ICARA process/document been reviewed and approved by the firm's governing body?
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 6
 | * + - 1.
 | * + - 1. On what date was the ICARA process/document signed off by the firm's governing body?
 | * + - 1. *Date*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Part B: Assessing and monitoring the adequacy of own funds**
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Own funds held as at ICARA process reference date**
 |
| * + - 1. 7
 | * + - 1.
 | * + - 1. CET1 own funds held (net of deductions - see MIFIDPRU 3.3)
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 8
 | * + - 1.
 | * + - 1. AT1 own funds held (net of deductions - see MIFIDPRU 3.4)
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 9
 | * + - 1.
 | * + - 1. T2 own funds held (net of deductions - see MIFIDPRU 3.5)
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Own funds threshold requirement - identified through the ICARA process**
 |
| * + - 1. 10
 | * + - 1.
 | * + - 1. Own funds threshold requirement
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 11
 | * + - 1.
 | * + - 1. Own funds to address risks from ongoing activities
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 12
 | * + - 1.
 | * + - 1. Own funds necessary for orderly wind-down
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Additional own funds requirement specified by the FCA**
 |
| * + - 1. 13
 | * + - 1.
 | * + - 1. Has the FCA specified an own funds requirement for the firm?
 | * + - 1. *Yes/No*
 | * + - 1.
 |
|  | * + - 1.
 | * + - 1. If yes, what is the basis for the FCA specified requirement?
 |  | * + - 1.
 |
| * + - 1. 14
 | * + - 1.
 | * + - 1. Own funds threshold requirement
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 15
 | * + - 1.
 | * + - 1. Own funds wind-down trigger
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 16
 | * + - 1.
 | * + - 1. Own funds threshold requirement set by the FCA
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 17
 | * + - 1.
 | * + - 1. Own funds wind-down trigger set by the FCA
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Part B1: Breakdown of additional own funds requirement to address risks from ongoing activities (Non-SNI firms only)**
 |
| * + - 1. 18
 | * + - 1.
 | * + - 1. Additional own funds for asset management activity
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 19
 | * + - 1.
 | * + - 1. Additional own funds for holding client money
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 20
 | * + - 1.
 | * + - 1. Additional own funds for safeguarding assets
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 21
 | * + - 1.
 | * + - 1. Additional own funds for reception and transmission of orders, or executing client orders
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 22
 | * + - 1.
 | * + - 1. Additional own funds for market risk
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 23
 | * + - 1.
 | * + - 1. Additional own funds for positions associated with clearing risk
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 24
 | * + - 1.
 | * + - 1. Additional own funds for trading activity on the firm's own account
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 25
 | * + - 1.
 | * + - 1. Additional own funds for trading activity in clients' names
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 26
 | * + - 1.
 | * + - 1. Additional own funds for trading counterparty risk
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 27
 | * + - 1.
 | * + - 1. Additional own funds for concentration risk
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 28
 | * + - 1.
 | * + - 1. Additional own funds for risks from ongoing activities not captured in rows A16 - A24
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 29
 | * + - 1.
 | * + - 1. Description of risks
 | * + - 1. *Alpha*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Part B2: Breakdown of additional own funds necessary for orderly wind-down (Non-SNI firms only)**
 |
| * + - 1. 30
 | * + - 1.
 | * + - 1. Description of risks
 | * + - 1. *Alpha*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Part C: Assessing and monitoring the adequacy of liquid assets held**
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Liquid assets held as at ICARA process reference date**
 |  | * + - 1.
 |
| * + - 1. 31
 | * + - 1.
 | * + - 1. Core liquid assets (see MIFIDPRU 6.3)
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 32
 | * + - 1.
 | * + - 1. Non-core liquid assets - post-haircut (see MIFIDPRU 7.7)
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Liquid assets required as identified through the ICARA process**
 |
| * + - 1. 33
 | * + - 1.
 | * + - 1. Liquid assets threshold requirement
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 34
 | * + - 1.
 | * + - 1. Additional liquid assets required to fund ongoing business operations at any given point in time (MIFIDPRU 7.7)
 |  | * + - 1.
 |
| * + - 1. 35
 | * + - 1.
 | * + - 1. Quarter 1
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 36
 | * + - 1.
 | * + - 1. Quarter 2
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 37
 | * + - 1.
 | * + - 1. Quarter 3
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 38
 | * + - 1.
 | * + - 1. Quarter 4
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 39
 | * + - 1.
 | * + - 1. Additional liquid assets required to start wind-down (MIFIDPRU 7.7)
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Meeting debts as they fall due**
 |
| * + - 1. 40
 | * + - 1.
 | * + - 1. Has the firm at any point not been able to meet its debts as they fall due?
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 41
 | * + - 1.
 | * + - 1. Please provide details
 | * + - 1. *Alpha*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Additional liquid assets requirement specified by the FCA**
 |
| * + - 1. 42
 | * + - 1.
 | * + - 1. Has the FCA specified a liquid asset requirement for the firm?
 | * + - 1. *Yes/No*
 | * + - 1.
 |
|  | * + - 1.
 | * + - 1. If yes, basis for the FCA specified requirement
 |  | * + - 1.
 |
| * + - 1. 43
 | * + - 1.
 | * + - 1. Liquid assets threshold requirement
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 44
 | * + - 1.
 | * + - 1. Liquid assets wind-down trigger
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 45
 | * + - 1.
 | * + - 1. Liquid assets threshold requirement specified by the FCA
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 46
 | * + - 1.
 | * + - 1. Liquid assets wind-down trigger specified by the FCA
 | * + - 1. *number*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Part D: MiFID investment services and activities and business model information**
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **MiFID investment services and activities**
 |
| * + - 1. **Indicate the MiFID investment services and activities the firm provides**
 |
| * + - 1. 47
 | * + - 1.
 | * + - 1. Reception and transmission of orders in relation to one or more financial instruments [A1]
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 48
 | * + - 1.
 | * + - 1. Execution of orders on behalf of clients [A2]
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 49
 | * + - 1.
 | * + - 1. Dealing on own account [A3]
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 50
 | * + - 1.
 | * + - 1. Portfolio management [A4]
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 51
 | * + - 1.
 | * + - 1. Investment advice [A5]
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 52
 | * + - 1.
 | * + - 1. Underwriting of financial instruments and/or placing of financial instruments on a firm commitment basis [A6]
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 53
 | * + - 1.
 | * + - 1. Placing of financial instruments without a firm commitment basis [A7]
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 54
 | * + - 1.
 | * + - 1. Operation of an MTF [A8]
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 55
 | * + - 1.
 | * + - 1. Operation of an OTF [A9]
 | * + - 1. *Yes/No*
 | * + - 1.
 |
|  | * + - 1.
 |  |  | * + - 1.
 |
| * + - 1. **Other business activities**
 |
| * + - 1. 56
 | * + - 1.
 | * + - 1. Indicate the other business services and activities the firm provides
 |  | * + - 1.
 |
| * + - 1. 57
 | * + - 1.
 | * + - 1. Holding client assets or client money for non-MiFID business
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 58
 | * + - 1.
 | * + - 1. Receive money or assets from clients under title transfer collateral agreements
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 59
 | * + - 1.
 | * + - 1. Operating 'name give-up' as an inter-dealer broker
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 60
 | * + - 1.
 | * + - 1. Clearing activities
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 61
 | * + - 1.
 | * + - 1. Corporate finance business
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 62
 | * + - 1.
 | * + - 1. Venture capital business
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 63
 | * + - 1.
 | * + - 1. Are you part of a financial conglomerate
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 64
 | * + - 1.
 | * + - 1. Delegation of discretionary portfolio management to other firms
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 65
 | * + - 1.
 | * + - 1. If yes, what is the current value delegated to other firms
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 66
 | * + - 1.
 | * + - 1. Discretionary portfolio management delegated from other firms
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 67
 | * + - 1.
 | * + - 1. If yes, what is the current value delegated from other firms
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 68
 | * + - 1.
 | * + - 1. Provide advice of an ongoing nature
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 69
 | * + - 1.
 | * + - 1. If yes, what is the current value of assets included within the K-AUM calculation
 | * + - 1. *number*
 | * + - 1.
 |
| * + - 1. 70
 | * + - 1.
 | * + - 1. 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?
 | * + - 1. *Yes/No*
 | * + - 1.
 |
| * + - 1. 71
 | * + - 1.
 | * + - 1. If yes, what is the AUM value without any offsetting
 | * + - 1. *number*
 | * + - 1.
 |