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

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

|  |  |  |
| --- | --- | --- |
|  |  | * + - 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. |  |
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|  |  |
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|  |  |
|  |  |  |
|  | * + - 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. | |  |  | |  |
|  |  | |
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|  |  |  | |  |
|  |  |  | |  |
|  |  |  | |  |
|  |  | |  |  |  |  |
|  |  | * + - 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. 5 | * + - 1. Counterparty 3 | |  |  |  |  |
|  |  | |  |  |  |  |
| * + - 1. 6 | * + - 1. Counterparty 4 | |  |  |  |  |
|  |  | |  |  |  |  |
| * + - 1. 7 | * + - 1. Counterparty 5 | |  |  |  |  |
|  |  | |  |  |  |  |
|  | * + - 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. 9 | * + - 1. Counterparty 2 | |  |  |  |  |
|  |  | |  |  |  |  |
| * + - 1. 10 | * + - 1. Counterparty 3 | |  |  |  |  |
|  |  | |  |  |  |  |
| * + - 1. 11 | * + - 1. Counterparty 4 | |  |  |  |  |
|  |  | |  |  |  |  |
| * + - 1. 12 | * + - 1. Counterparty 5 | |  |  |  |  |
|  |  | |  |  |  |  |
|  | * + - 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. 19 | * + - 1. Entity 2 | |  |  |  |  |
|  |  | |  |  |  |  |
| * + - 1. 20 | * + - 1. Entity 3 | |  |  |  |  |
|  |  | |  |  |  |  |
| * + - 1. 21 | * + - 1. Entity 4 | |  |  |  |  |
|  |  | |  |  |  |  |
| * + - 1. 22 | * + - 1. Entity 5 | |  |  |  |  |
|  |  | |  |  |  |  |
|  |  | |  |  |  |  |
|  | * + - 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. **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. **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. **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. **A** |  |
| * + - 1. **Part A: Basis of completion of the ICARA process** | | | | |
| * + - 1. 1 |  | * + - 1. Please confirm the basis on which you are submitting this MIF007: |  |  |
|  |  | * + - 1. On an individual basis (under an individual ICARA process) |  |  |
|  |  | * + - 1. On an individual basis (as part of a group ICARA process) |  |  |
|  |  | * + - 1. On a consolidated basis (**Note**: this option will apply only where the FCA has imposed a requirement on a UK parent undertaking to operate an ICARA process on a consolidated basis) |  |  |
| * + - 1. 2 |  | * + - 1. If you undertake the ICARA process on a group or a consolidated basis, please list the firm reference numbers of all FCA regulated entities that are covered by the group ICARA process or consolidated ICARA process. | * + - 1. *number* |  |
| * + - 1. 4 |  | * + - 1. What is the ICARA process reference date of this ICARA questionnaire? | * + - 1. *Date* |  |
| * + - 1. 5 |  | * + - 1. Has the ICARA process/document been reviewed and approved by the firm's governing body? | * + - 1. *Yes/No* |  |
| * + - 1. 6 |  | * + - 1. On what date was the ICARA process/document signed off by the firm's governing body? | * + - 1. *Date* |  |
|  |  |  |  |  |
| * + - 1. **Part B: Assessing and monitoring the adequacy of own funds** | | | | |
|  |  |  |  |  |
| * + - 1. **Own funds held as at ICARA process reference date** | | | | |
| * + - 1. 7 |  | * + - 1. CET1 own funds held (net of deductions - see MIFIDPRU 3.3) | * + - 1. *number* |  |
| * + - 1. 8 |  | * + - 1. AT1 own funds held (net of deductions - see MIFIDPRU 3.4) | * + - 1. *number* |  |
| * + - 1. 9 |  | * + - 1. T2 own funds held (net of deductions - see MIFIDPRU 3.5) | * + - 1. *number* |  |
|  |  |  |  |  |
| * + - 1. **Own funds threshold requirement - identified through the ICARA process** | | | | |
| * + - 1. 10 |  | * + - 1. Own funds threshold requirement | * + - 1. *number* |  |
| * + - 1. 11 |  | * + - 1. Own funds to address risks from ongoing activities | * + - 1. *number* |  |
| * + - 1. 12 |  | * + - 1. Own funds necessary for orderly wind-down | * + - 1. *number* |  |
|  |  |  |  |  |
| * + - 1. **Additional own funds requirement specified by the FCA** | | | | |
| * + - 1. 13 |  | * + - 1. Has the FCA specified an own funds requirement for the firm? | * + - 1. *Yes/No* |  |
|  |  | * + - 1. If yes, what is the basis for the FCA specified requirement? |  |  |
| * + - 1. 14 |  | * + - 1. Own funds threshold requirement | * + - 1. *Yes/No* |  |
| * + - 1. 15 |  | * + - 1. Own funds wind-down trigger | * + - 1. *Yes/No* |  |
| * + - 1. 16 |  | * + - 1. Own funds threshold requirement set by the FCA | * + - 1. *number* |  |
| * + - 1. 17 |  | * + - 1. Own funds wind-down trigger set by the FCA | * + - 1. *number* |  |
|  |  |  |  |  |
| * + - 1. **Part B1: Breakdown of additional own funds requirement to address risks from ongoing activities (Non-SNI firms only)** | | | | |
| * + - 1. 18 |  | * + - 1. Additional own funds for asset management activity | * + - 1. *number* |  |
| * + - 1. 19 |  | * + - 1. Additional own funds for holding client money | * + - 1. *number* |  |
| * + - 1. 20 |  | * + - 1. Additional own funds for safeguarding assets | * + - 1. *number* |  |
| * + - 1. 21 |  | * + - 1. Additional own funds for reception and transmission of orders, or executing client orders | * + - 1. *number* |  |
| * + - 1. 22 |  | * + - 1. Additional own funds for market risk | * + - 1. *number* |  |
| * + - 1. 23 |  | * + - 1. Additional own funds for positions associated with clearing risk | * + - 1. *number* |  |
| * + - 1. 24 |  | * + - 1. Additional own funds for trading activity on the firm's own account | * + - 1. *number* |  |
| * + - 1. 25 |  | * + - 1. Additional own funds for trading activity in clients' names | * + - 1. *number* |  |
| * + - 1. 26 |  | * + - 1. Additional own funds for trading counterparty risk | * + - 1. *number* |  |
| * + - 1. 27 |  | * + - 1. Additional own funds for concentration risk | * + - 1. *number* |  |
| * + - 1. 28 |  | * + - 1. Additional own funds for risks from ongoing activities not captured in rows A16 - A24 | * + - 1. *number* |  |
| * + - 1. 29 |  | * + - 1. Description of risks | * + - 1. *Alpha* |  |
|  |  |  |  |  |
| * + - 1. **Part B2: Breakdown of additional own funds necessary for orderly wind-down (Non-SNI firms only)** | | | | |
| * + - 1. 30 |  | * + - 1. Description of risks | * + - 1. *Alpha* |  |
|  |  |  |  |  |
| * + - 1. **Part C: Assessing and monitoring the adequacy of liquid assets held** | | | | |
|  |  |  |  |  |
| * + - 1. **Liquid assets held as at ICARA process reference date** | | |  |  |
| * + - 1. 31 |  | * + - 1. Core liquid assets (see MIFIDPRU 6.3) | * + - 1. *number* |  |
| * + - 1. 32 |  | * + - 1. Non-core liquid assets - post-haircut (see MIFIDPRU 7.7) | * + - 1. *number* |  |
|  |  |  |  |  |
| * + - 1. **Liquid assets required as identified through the ICARA process** | | | | |
| * + - 1. 33 |  | * + - 1. Liquid assets threshold requirement | * + - 1. *number* |  |
|  |  | * + - 1. Additional liquid assets required to fund ongoing business operations at any given point in time (MIFIDPRU 7.7) |  |  |
| * + - 1. 34 |  | * + - 1. Quarter 1 | * + - 1. *number* |  |
| * + - 1. 35 |  | * + - 1. Quarter 2 | * + - 1. *number* |  |
| * + - 1. 36 |  | * + - 1. Quarter 3 | * + - 1. *number* |  |
| * + - 1. 37 |  | * + - 1. Quarter 4 | * + - 1. *number* |  |
| * + - 1. 38 |  | * + - 1. Additional liquid assets required to start wind-down  (MIFIDPRU 7.7) | * + - 1. *number* |  |
|  |  |  |  |  |
| * + - 1. **Meeting debts as they fall due** | | | | |
| * + - 1. 39 |  | * + - 1. Has the firm at any point not been able to meet its debts as they fall due? | * + - 1. *Yes/No* |  |
| * + - 1. 40 |  | * + - 1. Please provide details | * + - 1. *Alpha* |  |
|  |  |  |  |  |
| * + - 1. **Additional liquid assets requirement specified by the FCA** | | | | |
| * + - 1. 41 |  | * + - 1. Has the FCA specified a liquid asset requirement for the firm? | * + - 1. *Yes/No* |  |
|  |  | * + - 1. If yes, basis for the FCA specified requirement |  |  |
| * + - 1. 42 |  | * + - 1. Liquid assets threshold requirement | * + - 1. *Yes/No* |  |
| * + - 1. 43 |  | * + - 1. Liquid assets wind-down trigger | * + - 1. *Yes/No* |  |
| * + - 1. 44 |  | * + - 1. Liquid assets threshold requirement specified by the FCA | * + - 1. *number* |  |
| * + - 1. 45 |  | * + - 1. Liquid assets wind-down trigger specified by the FCA | * + - 1. *number* |  |
|  |  |  |  |  |
| * + - 1. **Part D: MiFID investment services and activities and business model information** | | | | |
|  |  |  |  |  |
| * + - 1. **MiFID investment services and activities** | | | | |
| * + - 1. **Indicate the MiFID investment services and activities the firm provides** | | | | |
| * + - 1. 46 |  | * + - 1. Reception and transmission of orders in relation to one or more financial instruments [A1] | * + - 1. *Yes/No* |  |
| * + - 1. 47 |  | * + - 1. Execution of orders on behalf of clients [A2] | * + - 1. *Yes/No* |  |
| * + - 1. 48 |  | * + - 1. Dealing on own account [A3] | * + - 1. *Yes/No* |  |
| * + - 1. 49 |  | * + - 1. Portfolio management [A4] | * + - 1. *Yes/No* |  |
| * + - 1. 50 |  | * + - 1. Investment advice [A5] | * + - 1. *Yes/No* |  |
| * + - 1. 51 |  | * + - 1. Underwriting of financial instruments and/or placing of financial instruments on a firm commitment basis [A6] | * + - 1. *Yes/No* |  |
| * + - 1. 52 |  | * + - 1. Placing of financial instruments without a firm commitment basis [A7] | * + - 1. *Yes/No* |  |
| * + - 1. 53 |  | * + - 1. Operation of an MTF [A8] | * + - 1. *Yes/No* |  |
| * + - 1. 54 |  | * + - 1. Operation of an OTF [A9] | * + - 1. *Yes/No* |  |
|  |  |  |  |  |
| * + - 1. **Other business activities** | | | | |
| * + - 1. **Indicate the other business services and activities the firm provides** | | | | |
| * + - 1. 55 |  | * + - 1. Holding client assets or client money for non-MiFID business | * + - 1. *Yes/No* |  |
| * + - 1. 56 |  | * + - 1. Receive money or assets from clients under title transfer collateral agreements | * + - 1. *Yes/No* |  |
| * + - 1. 57 |  | * + - 1. Operating 'name give-up' as an inter-dealer broker | * + - 1. *Yes/No* |  |
| * + - 1. 58 |  | * + - 1. Clearing activities | * + - 1. *Yes/No* |  |
| * + - 1. 59 |  | * + - 1. Corporate finance business | * + - 1. *Yes/No* |  |
| * + - 1. 60 |  | * + - 1. Venture capital business | * + - 1. *Yes/No* |  |
| * + - 1. 61 |  | * + - 1. Are you part of a financial conglomerate? | * + - 1. *Yes/No* |  |
| * + - 1. 62 |  | * + - 1. Delegation of discretionary portfolio management to other firms | * + - 1. *Yes/No* |  |
| * + - 1. 63 |  | * + - 1. If yes, what is the current value delegated to other firms? | * + - 1. *number* |  |
| * + - 1. 64 |  | * + - 1. Discretionary portfolio management delegated from other firms | * + - 1. *Yes/No* |  |
| * + - 1. 65 |  | * + - 1. If yes, what is the current value delegated from other firms? | * + - 1. *number* |  |
| * + - 1. 66 |  | * + - 1. Provide advice of an ongoing nature | * + - 1. *Yes/No* |  |
| * + - 1. 67 |  | * + - 1. If yes, what is the current value of assets included within the K-AUM calculation? | * + - 1. *number* |  |
| * + - 1. 68 |  | * + - 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. 69 |  | * + - 1. If yes, what is the AUM value without any offsetting? | * + - 1. *number* |  |