

FSA001

Balance sheet

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

2 If yes, please list the FSA firm reference numbers of the other firms in the consolidation group.

| Index number | FSA FRN |
|--------------|---------|
| 1 | |
| ... | |
| n | |

3 If no (to data element 1), is this a solo-consolidated report? Yes/No

Assets

| | A | B |
|---|----------------------|----------------------|
| | Trading book | Non-trading book |
| 5 Cash and balances at central banks (excludes client money) | <input type="text"/> | <input type="text"/> |
| 6 Credit items in the course of collection from banks | <input type="text"/> | <input type="text"/> |
| 7 Securities eligible for use in central bank operations | <input type="text"/> | <input type="text"/> |
| 8 Deposits with, and loans to, credit institutions | <input type="text"/> | <input type="text"/> |
| 9 Loans and advances to customers | <input type="text"/> | <input type="text"/> |
| 10 Debt securities | <input type="text"/> | <input type="text"/> |
| 11 Equity shares | <input type="text"/> | <input type="text"/> |
| 12 Investment in group undertakings | <input type="text"/> | <input type="text"/> |
| 13 Reverse repurchase agreements and cash collateral on securities borrowed | <input type="text"/> | <input type="text"/> |
| 14 Derivatives | <input type="text"/> | <input type="text"/> |
| 15 Goodwill | <input type="text"/> | <input type="text"/> |
| 16 Other intangible assets | <input type="text"/> | <input type="text"/> |
| 17 Tangible fixed assets | <input type="text"/> | <input type="text"/> |
| 18 Prepayments and accrued income | <input type="text"/> | <input type="text"/> |
| 19 Other assets | <input type="text"/> | <input type="text"/> |
| 20 Total assets | <input type="text"/> | <input type="text"/> |

(both trading and non-trading)

Liabilities

| | A |
|---|----------------------|
| 21 Own bank notes issued | <input type="text"/> |
| 22 Items in the course of collection due to other banks | <input type="text"/> |
| 23 Deposits from banks and building societies, including overdrafts and loans from them | <input type="text"/> |
| 24 Customer accounts | <input type="text"/> |
| 25 of which Retail | <input type="text"/> |
| 26 E-money | <input type="text"/> |
| 27 Corporate | <input type="text"/> |
| 28 Intra-group | <input type="text"/> |
| 29 Other | <input type="text"/> |
| 30 Trading liabilities | <input type="text"/> |
| 31 Debt securities in issue, excluding covered bonds | <input type="text"/> |
| 32 Covered bonds | <input type="text"/> |
| 33 Derivatives | <input type="text"/> |
| 34 Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent | <input type="text"/> |
| 35 Retirement benefit liabilities | <input type="text"/> |
| 36 Taxation liabilities | <input type="text"/> |
| 37 Provisions | <input type="text"/> |
| 38 Subordinated liabilities | <input type="text"/> |
| 39 Accruals and deferred income | <input type="text"/> |

| | | |
|----|---|--|
| 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 | Reporting date value | |
|----|--------------------------------|----------------------|-------------|
| | | Assets | Liabilities |
| | A | B | C |
| 46 | Foreign exchange | | |
| 47 | Interest rate | | |
| 48 | Credit derivatives | | |
| 49 | Equity and stock index | | |
| 50 | Commodity | | |
| 51 | Other | | |
| 52 | Total | | |
| 53 | Total after accounting netting | | |

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 | |

FSA002

Income statement

| | A Of which Trading book | B Total |
|---|-------------------------------|------------|
| 1 Financial & operating income - total | | |
| 2 Interest income | | |
| 3 <i>of which</i> on retail secured loans | | |
| 4 on retail unsecured loans (including bank deposits) | | |
| 5 on card accounts | | |
| 6 other | | |
| 7 Fee and commission income | | |
| 8 <i>of which</i> Gross commission and brokerage | | |
| 9 Performance fees | | |
| 10 Investment management fees | | |
| 11 Investment advisory fees | | |
| 12 Corporate finance | | |
| 13 UCITS management fees | | |
| 14 Other fee and commission income | | |
| 15 Trading income (losses) | | |
| 16 <i>of which</i> on trading investments | | |
| 17 charges on UCITS sales / redemptions | | |
| 18 on foreign exchange | | |
| 19 other trading income | | |
| 20 Gains (losses) arising from non-trading instruments | | |
| 21 Realised gains (losses) on financial assets & liabilities (other than HFT and FVTPL) | | |
| 22 Dividend income | | |
| 23 Other operating income | | |
| 24 Gains (losses) on disposals of HFS non-current assets & discontinued operations | | |
| 25 Financial & operating charges | | |
| 26 Interest paid | | |
| 27 <i>of which</i> on bank and building society deposits | | |
| 28 on retail deposits | | |
| 29 on corporate deposits | | |
| 30 on intra-group deposits | | |
| 31 on other items | | |
| 32 Fee and commission expense | | |
| 33 Other operating expenses | | |
| 34 Other costs | | |
| 35 Staff expenses | | |
| 36 <i>of which</i> staff costs (ie non-discretionary) | | |
| 37 charges for discretionary staff costs | | |
| 38 General administrative expenses | | |
| 39 Depreciation & amortisation | | |
| 40 Impairment/Provisions | | |
| 41 Other charges | | |
| 42 Share of profit (losses) of associates | | |
| 43 Exceptional items | | |

FSA002 continued

44 **Profit (loss) before tax**

| | |
|--|--|
| | |
|--|--|

45 Tax expense (income)

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46 **Net profit (loss)**

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| |
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Memorandum items

47 Dividends paid during year

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48 **Give details here of exceptional items**

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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 Do you have an investment firm consolidation waiver under BIPRU 8.4?
- 11 Have you notified the FSA, 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 straight to data element 15.

- 13 For consolidated reporting, provide
 Group reference

- 14 For consolidated reporting, provide details of all other FSA authorised firms included in this consolidated report.

A

FRN

- 15 Total capital after deductions

- 16 Total tier one capital after deductions

- 17 Core tier one capital
- 18 Permanent share capital
- 19 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 Perpetual non-cumulative preference shares subject to limit
- 26 Innovative tier one instruments subject to limit

- 27 Deductions from tier one capital
- 28 Investments in own shares
- 29 Intangible assets
- 139 Excess on limits for 50% bucket capital instruments
- 140 Excess on limits for 35% bucket capital instruments
- 141 Excess on limits for 15% bucket capital instruments
- 30 Excess on limits for non innovative tier one instruments
- 31 Excess on limits for innovative tier one instruments
- 32 Excess of drawings over profits for partnerships, LLPs or sole traders
- 33 Net losses on equities held in the available-for-sale financial asset category

- 34 Material holdings

- 35 Total tier two capital after deductions

A

| | | |
|----|--|--|
| 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 | |
| 48 | Deductions from total of tiers one and two capital | |
| 49 | Material holdings | |
| 50 | Expected loss amounts and other negative amounts | |
| 51 | Securitisation positions | |
| 52 | 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 | |
| 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 | |
| 65 | Deductions from total capital | |
| 66 | Excess trading book position | |
| 67 | Illiquid assets | |
| 68 | Free deliveries | |
| 69 | Base capital resources requirement | |
| 70 | Total variable capital requirement | |
| 71 | Variable capital requirement for UK banks and building societies | |
| 72 | Variable capital requirement for full scope BIPRU investment firms | |
| 73 | Variable capital requirement for BIPRU limited activity firms | |
| 74 | Variable capital requirement for BIPRU limited licence firms | |
| 75 | Variable capital requirement for UCITS investment firms | |
| 76 | Variable capital requirements to be met from tier one and tier two capital | |
| 77 | Total credit risk capital component | |
| 78 | Credit risk for UK consolidation group reporting calculated under non-EEA rules | |
| 79 | Credit risk capital requirements under the standardised approach | |
| 80 | Credit risk capital requirements under the IRB approach | |
| 81 | Under foundation IRB approach | |
| 82 | Retail IRB | |
| 83 | Under advanced IRB approach | |
| 84 | Other IRB exposures classes | |
| 85 | Total operational risk capital requirement | |
| 86 | Operational risk for UK consolidation group reporting calculated under non-EEA rules | |
| 87 | Operational risk basic indicator approach | |
| 88 | Operational risk standardised/alternative standardised approaches | |
| 89 | Operational risk advanced measurement approaches | |
| 90 | Reduction in operational risk capital requirement under BIPRU TP 12.1 | |

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|-----|---|--|
| 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 | |
| 104 | Fixed overhead requirement | |
| 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 | Surplus/(deficit) general purposes capital over ICG | |
| 144 | Surplus/(deficit) total capital over ICG and Capital Planning Buffer | |
| 145 | Surplus/(deficit) general purposes capital over ICG and Capital Planning 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 | |
| | Profits | |
| 124 | Profits not externally verified at the reporting date but subsequently verified | |
| 125 | Total capital after deductions after profits have been externally verified | |
| | Allocation of deductions between tier one and two capital | |
| 126 | Material insurance holdings excluded from allocation | |
| 127 | Allocated to tier one capital | |
| 128 | Allocated to tier 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" calculation under IRB | |
| 134 | Total deductions from tier 1 and tier 2 capital according to pre-CRD rules | |

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

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Breakdown of Retail IRB

- 23 Total
- 24 Retail mortgages
- 25 Qualifying Revolving Retail Exposures
- 26 Retail SME
- 27 Other retail

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Breakdown under Advanced IRB

- 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

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Breakdown of other IRB exposure classes

- 33 Total
- 34 Equity claims
- 35 Securitisation positions
- 36 Non-credit obligation assets

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|--|--|--|--|--|--|
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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.

| | A | B | C | D | E | F | G |
|---|-----|-----|-----|-----|-----|-------|-------|
| Interest rate risk | | | | | | | |
| General interest rate risk | USD | GBP | EUR | CHF | YEN | Other | Total |
| 1 Valuations of longs | | | | | | | |
| 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% | | | | | | | |
| 10 PRR | | | | | | | |
| 11 Securitisation exposures/unrated liquidity facilities PRR | | | | | | | |
| 12 Ordinary CDS PRR | | | | | | | |
| 13 Securitisation CDS PRR | | | | | | | |
| 14 Basic interest rate PRR calculation for equity instruments | | | | | | | |
| 15 Option PRR for interest rate positions | | | | | | | |
| 16 CAD1 PRR for interest rate positions | | | | | | | |
| 17 Other PRR | | | | | | | |
| 18 Total interest rate PRR | | | | | | | |
| Equity risk | | | | | | | |
| General equity risk (or simplified) | USD | GBP | EUR | CHF | YEN | Other | Total |
| 19 Valuations of longs | | | | | | | |
| 20 Valuation of shorts | | | | | | | |
| 21 PRR | | | | | | | |

FSA005 continued

| | A | B | C | D | E | F | G |
|---|------------------------|--------------------|--------------|---------------|--------------|--------------|--------------|
| | USD | GBP | EUR | CHF | YEN | Other | Total |
| Specific equity risk by risk bucket | | | | | | | |
| 22 Qualifying equities | | | | | | | |
| 23 Qualifying equity indices | | | | | | | |
| 24 Other equities, equity indices or equity baskets | | | | | | | |
| 63 Convertible adjustment | | | | | | | |
| 25 PRR | | | | | | | |
| 26 Option PRR for equity positions | | | | | | | |
| 27 CAD 1 PRR for equity positions | | | | | | | |
| 28 Other PRR | | | | | | | |
| 29 Total Equity PRR | | | | | | | |
| Commodity Risk | Precious metals | Base metals | softs | energy | other | | Total |
| 30 Valuation of longs | | | | | | | |
| 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 | | | | | | | |
| Foreign currency risk | | | | | | | |
| General foreign currency risk | USD | GBP | EUR | CHF | YEN | Other | Total |
| 41 Total net long positions | | | | | | | |
| 42 Total net short positions | | | | | | | |
| 43 Net gold position | | | | | | | |
| 44 PRR | | | | | | | |

FSA005 continued

| | A USD | B GBP | C EUR | D CHF | E YEN | F Other | G Total |
|----|----------|----------|----------|----------|----------|------------|------------|
| 45 | | | | | | | |
| 46 | | | | | | | |
| 47 | | | | | | | |

| | | | | | | | |
|----|--|--|--|--|--|--|--|
| 48 | | | | | | | |
|----|--|--|--|--|--|--|--|

Collective investment undertaking risk

| | USD | GBP | EUR | CHF | YEN | Other | Total |
|------------------|-----|-----|-----|-----|-----|-------|-------|
| General CIU risk | | | | | | | |
| 49 | | | | | | | |
| 50 | | | | | | | |
| 51 | | | | | | | |

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|----|--|--|--|--|--|--|--|
| 52 | | | | | | | |
| 53 | | | | | | | |
| 54 | | | | | | | |

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|----|--|--|--|--|--|--|--|
| 55 | | | | | | | |
|----|--|--|--|--|--|--|--|

Other PRR

| | | | | | | | |
|----|--|--|--|--|--|--|--|
| 56 | | | | | | | |
|----|--|--|--|--|--|--|--|

Internal models-based charges

| | | | | | | | |
|----|--|--|--|--|--|--|--|
| 57 | | | | | | | |
| 58 | | | | | | | |
| 59 | | | | | | | |
| 60 | | | | | | | |

Add-ons

| | A Description | B Value |
|----|------------------|------------|
| 63 | 1 | |
| | 2 | |
| | 3 | |

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| ... | | |
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64

Total Add-ons

61

Internal models-based PRR

62

GRAND TOTAL PRR

FSA006

Market risk - supplementary data

Daily outturn data

| | | | | | | | | | | | |
|---------------------|----------------------------|--------------------------|-----------------------|----------|---------------|---------------------------|----------------------|----------------------------------|---|------------|-----------------------------------|
| Closing P&L date | VaR confidence level | Holding period (days) | Business unit code | Currency | Value at risk | BIPRU 7.10 cleaned P&L | Starting P&L date | Date on which VaR computed | Last date Var historic data updated | Add-on VaR | BIPRU 7.10 hypothetical P&L |
|---------------------|----------------------------|--------------------------|-----------------------|----------|---------------|---------------------------|----------------------|----------------------------------|---|------------|-----------------------------------|

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | A | B | C | D | E | F | G | H | J | K | L | M |
| 2 | | | | | | | | | | | | |
| n | | | | | | | | | | | | |

Operational risk

The Standardised Approach (and Alternative Standardised Approach) Advanced Measurement Approach

1 **Approach adopted (Yes/No)**
Fill in the columns for each approach that is adopted
Relevant income indicator - 3 year average

| A | B |
|---|---|
| | |

- 2 - corporate finance
- 3 - trading and sales
- 4 - retail brokerage
- 5 - commercial banking
- 6 - retail banking
- 7 - payment and settlement
- 8 - agency services
- 9 - asset management

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(Under Alternative Standardised Approach)

Nominal amount of loans and advances - 3 year average

- 10 - retail banking
- 11 - commercial banking

| |
|--|
| |
| |

- 12 Capital requirements before risk transfer mechanisms and expected loss deductions
- 13 Expected loss captured in business practice excluded from capital requirements
- 14 Total capital alleviation due to risk transfer mechanisms

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15 **Capital required - total**

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Operational risk losses - AMA firms only

- 16 **Gross loss amount for the whole period**
- 17 **Total number of loss events**

| |
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| |
| |

| | Date event added to loss database | Date of loss event | Gross Loss Amount | Certainty of loss | Business line | Event type | Commentary |
|----|-----------------------------------|--------------------|-------------------|-------------------|---------------|------------|------------|
| 18 | A | B | C | D | E | F | G |
| 1 | | | | | | | |
| 2 | | | | | | | |
| n | | | | | | | |

FSA008

Large exposures

1 Is this report by a UK consolidation group under BIPRU 8 Ann 1R? A B

For consolidated reporters only

2 List the FSA Firm Reference Numbers of the members of the UK consolidation group

| Index no | FSA FRN |
|----------|---------|
| 1 | |
| ... | |
| n | |

For unconsolidated/solo-consolidated reporters only:

3 Is the firm a member of a UK integrated group

Part 1: Large exposures at the reporting date (other than to members of integrated groups under BIPRU 10.8 or BIPRU 10.9)

4 Capital resources under BIPRU 10.5.3R Capital resources (BIPRU 10.5.4R)

| 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 | Of which | | | | | | Trading book concentration risk excesses | | CNCOM | PD % | LGD % | EL % | Credit risk capital requirement | | |
|-------------|-----------------------------------|----------------|--|--------------------------|----------------------------|---------------------------------------|------------------|------------------------|----------------------|------------------------|--------------|------------------------|--|--|-------|------|-------|------|---------------------------------|--|-------------|
| | | | | | | | Exempt exposures | | Non-exempt exposures | | | | % of capital resources under 10.5.4R | Existed for 10 business days or less - % | | | | | | Persisted for more than 10 business days - % | |
| | | | | | | | Amount | % of capital resources | Non-trading book | % of capital resources | Trading book | % of capital resources | | | | | | | | | Aggregate % |
| A | B | C | D | W | X | E | F | G | H | J | K | L | M | N | P | Q | R | S | T | U | V |
| 1 | | | | | | | | | | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | | | | | | | | | |
| n | | | | | | | | | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | | | | | | | | |

6 I confirm that the firm has notified the FSA under SUP 15.3.11R of all exposures that have exceeded, or will exceed, the limits set out in BIPRU 10.5.6R (tick to confirm)

Part 2: Details of connected counterparties at the reporting date

| Exposure no | Individual counterparties (each individually above 2.5% capital resources) | Gross exposure | % of capital resources under BIPRU 10.5.3R | Funded credit protection | Unfunded credit protection | Exposure after credit risk mitigation | Of which | | | | | | |
|-------------|--|----------------|--|--------------------------|----------------------------|---------------------------------------|------------------|---|----------------------|---|--------------|---|-------------|
| | | | | | | | Exempt exposures | | Non-exempt exposures | | | | |
| | | | | | | | Amount | % | Non-trading book | % | Trading book | % | Aggregate % |
| A | B | C | D | N | O | E | F | G | H | J | K | L | M |
| 1 | Individually <2.5% of capital resources | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | |
| n | | | | | | | | | | | | | |

FSA008 continued

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

| Transaction no | Counterparty name | Transaction or exposure value | % of capital resources |
|----------------|-------------------|-------------------------------|------------------------|
| A | B | C | D |
| 1 | | | |
| ... | | | |
| <i>n</i> | | | |

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 month (end of day balance)

| | A | C |
|--|----------------------|------|
| | Amount | Date |
| 12 Building society holdings - at reporting date | <input type="text"/> | |

Specialist data

| | |
|---|----------------------|
| 13 Business assets not FSRP as % of business assets | <input type="text"/> |
| 14 Deposits and loans as % of SDL | <input type="text"/> |
| 15 Amount of offshore deposits | <input type="text"/> |
| 16 Large shareholdings as % of SDL | <input type="text"/> |

FSA012
Non-deposit-taking EEA bank liquidity

[Deleted]

FSA013
Stock liquidity
[Deleted]

FSA014**Forecast data from firms**

A

Profitability (for the financial year)

| | | |
|---|--|----------------------|
| 1 | Net interest income | <input type="text"/> |
| 2 | Other income | <input type="text"/> |
| 3 | Expenditure | <input type="text"/> |
| 4 | Impairment / provisions | <input type="text"/> |
| 5 | Total profit before tax and minority interests | <input type="text"/> |
| 6 | Net profit (loss) | <input type="text"/> |

Balance sheet

| | | |
|----|---|----------------------|
| 7 | Cash and balances at central banks | <input type="text"/> |
| 8 | Loans and advances to customers | <input type="text"/> |
| 9 | Investments | <input type="text"/> |
| 10 | Customer accounts | <input type="text"/> |
| 11 | Deposits by banks, including overdrafts | <input type="text"/> |
| 12 | Total assets/liabilities | <input type="text"/> |

Capital adequacy

| | | |
|----|---|----------------------|
| 13 | Total capital after deductions | <input type="text"/> |
| 14 | Variable capital requirement at the end of period | <input type="text"/> |

FSA015
Sectoral information, including arrears and impairment

| A | B | C | D | E | F | G | H | J | K | L | M | N | P | Q |
|---|---|-------------------------------|---------------------------------------|---|-------|-------|---------------------------|------------------------------|---|---|--|-------------------------------|-------------------------------|--|
| All balances (customer) | Balances of accounts in arrears/default by band | | | | | | All balances (accounting) | Write-offs net of recoveries | New individual impairment (charged to IS) | New collective impairment (charged to IS) | Other adjust's (acquisition/disposal/fx adj) | Individual impairment balance | Collective impairment balance | Balances of loans with individual impairment |
| 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 |
| Retail sector | | | | | | | | | | | | | | |
| UK: | | | | | | | | | | | | | | |
| 1 | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | | |
| Non-UK: | | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | |
| 11 | | | | | | | | | | | | | | |
| Sub-total | | | | | | | | | | | | | | |
| | Past due | past due: o/w impaired | Other impaired | Impaired loans: o/w bals unsecured | | | | | | | | | | |
| Corporate sector (inc SME) | | | | | | | | | | | | | | |
| UK: | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | |
| 14 | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | |
| Non UK: | | | | | | | | | | | | | | |
| 16 | | | | | | | | | | | | | | |
| 17 | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | | |
| 19 | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | |
| Sub-total | | | | | | | | | | | | | | |
| Financial sector | | | | | | | | | | | | | | |
| 21 | | | | | | | | | | | | | | |
| 22 | | | | | | | | | | | | | | |
| 23 | | | | | | | | | | | | | | |
| Sub-total | | | | | | | | | | | | | | |
| Non-financial institutions (incl government) | | | | | | | | | | | | | | |
| 24 | | | | | | | | | | | | | | |
| 25 | | | | | | | | | | | | | | |
| 26 | | | | | | | | | | | | | | |
| Sub-total | | | | | | | | | | | | | | |
| | in default | Other impaired | MTM value of impaired balances | | | | | | | | | | | |
| Debt instruments (banking book) | | | | | | | | | | | | | | |
| 27 | | | | | | | | | | | | | | |
| 28 | | | | | | | | | | | | | | |
| 29 | | | | | | | | | | | | | | |
| 30 | | | | | | | | | | | | | | |
| 31 | | | | | | | | | | | | | | |
| Sub-total | | | | | | | | | | | | | | |
| 32 | Total | | | | | | | | | | | | | |

FSA016 Solo consolidation data

Aggregate use of solo-consolidation at the reporting date

| | | |
|---|---|----------------------|
| | | A |
| 1 | Number of subsidiaries included in the solo-consolidation | <input type="text"/> |
| 2 | Book value of investments included in solo-consolidation - EEA incorporated | <input type="text"/> |
| 3 | Book value of investments included in solo-consolidation - non-EEA incorporated | <input type="text"/> |
| 4 | Surplus capital in parent firm balance sheet | <input type="text"/> |

Top 5 solo-consolidated subsidiaries ranked by book value of investment at the reporting date

| | Name of subsidiary A | Country of incorporation B | Brief business descriptor C | Main underlying assets D | Book value of investment in subsidiary E | Capital requirements arising from assets within the subsidiary F |
|---|-------------------------|----------------------------------|-----------------------------------|--------------------------------|---|---|
| 5 | | | | | | |
| 1 | | | | | | |
| 2 | | | | | | |
| 3 | | | | | | |
| 4 | | | | | | |
| 5 | | | | | | |

Top 5 solo-consolidated subsidiaries ranked by aggregate exposure of parent to subsidiary at the reporting date

| | Name of subsidiary A | Country of incorporation B | Brief business descriptor C | Main underlying assets D | Aggregate exposure of parent to subsidiary E | Exposure of parent to subsidiary with a residual maturity of less than one year F | Capital requirements arising from assets within the subsidiary G |
|---|-------------------------|----------------------------------|-----------------------------------|--------------------------------|---|---|---|
| 6 | | | | | | | |
| 1 | | | | | | | |
| 2 | | | | | | | |
| 3 | | | | | | | |
| 4 | | | | | | | |
| 5 | | | | | | | |

Top 5 solo-consolidated subsidiaries ranked by net flow of funds from parent to subsidiary during the reporting period

| | 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 |
|---|-------------------------|----------------------------------|-----------------------------------|--------------------------------|--|
| 7 | | | | | |
| 1 | | | | | |
| 2 | | | | | |
| 3 | | | | | |
| 4 | | | | | |
| 5 | | | | | |

Interest rate gap report

| | A | B | C | D | E | F | G | H | J | K | L | M | N | P | Q |
|-------------------------|---|-------------------------|----------|-------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|---------------|------------------------|
| 1 | Gap sensitivity to parallel shift of: | 2% | | | | | | | | | | | | | |
| | Totals | Overnight to 3-6 months | 3 months | 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 |
| Assets | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | | |
| 7 | > Pipeline products | | | | | | | | | | | | | | |
| 8 | Net Trading Book asset | | | | | | | | | | | | | | |
| 9 | Non-monetary and other assets | | | | | | | | | | | | | | |
| 10 | Asset sub-total | | | | | | | | | | | | | | |
| 11 | > Linear derivative contracts | | | | | | | | | | | | | | |
| 12 | > Non-linear derivative contracts | | | | | | | | | | | | | | |
| 13 | Asset totals | | | | | | | | | | | | | | |
| Liabilities | | | | | | | | | | | | | | | |
| 14 | Monetary balance sheet liabilities (non-optional) as per contractual re-pricing date | | | | | | | | | | | | | | |
| 15 | > Adjustments for actual expected re-pricing date | | | | | | | | | | | | | | |
| 16 | > Pipeline products | | | | | | | | | | | | | | |
| 17 | Monetary balance sheet liabilities with option features and with re-pricing maturity determined as per note 1 below | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | | |
| 26 | > Non-linear derivative contracts | | | | | | | | | | | | | | |
| 27 | Liability totals | | | | | | | | | | | | | | |
| Gap sensitivity | | | | | | | | | | | | | | | |
| 28 | Net Gap | =0 | | | | | | | | | | | | | |
| 29 | Gap limits (optional) | | | | | | | | | | | | | | |
| 30 | Cumulative gap | | | | | | | | | | | | | | |
| 31 | Reverse cumulative gap | | | | | | | | | | | | | | |
| 32 | Cumulative gap limits (optional) | | | | | | | | | | | | | | |
| 33 | Reverse cumulative gap limits (optional) | | | | | | | | | | | | | | |
| 34 | Period to reprice (mid-point, in years) | | 0.125 | 0.375 | 0.75 | 1.5 | 2.5 | 3.5 | 4.5 | 5.5 | 6.5 | 7.5 | 8.5 | 9.5 | 12.5 |
| Discount factors | | | | | | | | | | | | | | | |
| 43 | Discount rate/rates (or forward yield curve) | | | | | | | | | | | | | | |
| 44 | Discount factors for central rate | | | | | | | | | | | | | | |
| 45 | Discount factors for + shift | | | | | | | | | | | | | | |
| 46 | Discount factors for - shift | | | | | | | | | | | | | | |
| NPV Sensitivity | | | | | | | | | | | | | | | |
| 47 | PV of net gap at central rate | | | | | | | | | | | | | | |
| 48 | PV of net gap with + shift | | | | | | | | | | | | | | |
| 49 | PV of net gap with - shift | | | | | | | | | | | | | | |
| 38 | NPV Sensitivity to + shift (as derived from above data) | | | | | | | | | | | | | | |
| 39 | NPV Sensitivity to - shift (as derived from above data) | | | | | | | | | | | | | | |
| 40 | Alternative estimate of NPV sensitivity to + shift | | | | | | | | | | | | | | |
| 41 | Alternative estimate of NPV sensitivity to - shift | | | | | | | | | | | | | | |
| 42 | NPV Sensitivity limits (optional) | | | | | | | | | | | | | | |

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

Exposures at the reporting date to the diverse blocks and residual block

1 Identify the Integrated Group

A

| |
|--|
| |
|--|

2 List the FSA Firm Reference Numbers of the members of the integrated group, and the allocation of CNCOM

| | A | B | C |
|--------------|---------|-------|---|
| Index no | FSA FRN | CNCOM | |
| 1 | | | |
| ... | | | |
| <i>n</i> | | | |
| Total | | | |

3 Group capital resources under BIPRU 10.8.13R

A

| |
|--|
| |
|--|

| Exposure no | Wider integrated group diverse blocks, and residual block | Gross exposure | % of capital resources under BIPRU 10.8.13R | Exposure after credit risk mitigation | Of which | | | | | | | CNCOM |
|--------------|---|----------------|---|---------------------------------------|------------------|------------------------|----------------------|------------------------|--------------|------------------------|-------------|----------|
| | | | | | Exempt exposures | | Non-exempt exposures | | | | | |
| | | | | | Amount | % of capital resources | Non-trading book | % of capital resources | Trading book | % of capital resources | Aggregate % | |
| A | B | C | D | E | F | G | H | J | K | L | M | N |
| 1 | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| <i>n</i> | | | | | | | | | | | | |
| 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

1 Does GENPRU 1.2 apply to your firm? B
yes/no

If so, please answer all the following questions:

2 How much capital do you consider adequate for the nature, scale and complexity of your firm's activities in line with its Internal Capital Adequacy Assessment Process (ICAAP)? 000s

3 What is the actual amount of capital resource your firm holds at the accounting reference date?

4 Have you documented your ICAAP? yes/no

5 When did you last review the ICAAP? dd/mm/yy

6 Have your external auditors audited your firm's financial statement in the 12 months? yes/no/not applicable

7 If so, has any audit opinion you received in the last year been qualified in any respect? %

8 What is the ratio of dealing errors in relation to the total number of transactions your firm has undertaken in the past 12 months?

9 Have you considered your firm's risk appetite when developing its ICAAP? yes/no

In your ICAAP, have you considered the impact of an economic downturn on:
10 · your firm's financial position?
11 · your business plans?

Is the firm exposed to the risks listed below? And if so, what amount of capital resource have you allocated to each of them?

| | | yes/no A | 000s B |
|----|---------------------------|---|---|
| 12 | · market risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 13 | · credit risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 14 | · operational risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 15 | · liquidity risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 16 | · securitisation risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 17 | · insurance risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 18 | · pension obligation risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 19 | · concentration risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 20 | · residual risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 21 | · business risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 22 | · interest rate risk | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |
| 23 | · other (please specify) | <input style="width: 100%; height: 15px;" type="text"/> | <input style="width: 100%; height: 15px;" type="text"/> |

FSA019 continued

40 Have you calculated the cost of an orderly wind down of the firm's business? yes/no

| | | |
|----|---|--------------------------------|
| 41 | What length of time have you calculated it will take you to orderly wind down? | <input type="text"/> |
| 42 | What is the gross cost to your firm of a wind down? | <input type="text"/> |
| 43 | What is the net cost to your firm of a wind down? | <input type="text"/> |
| 24 | Does your firm have any professional indemnity insurance cover? If so, | <input type="text"/> 000s |
| 25 | What is the limit of the indemnity in the aggregate? | <input type="text"/> |
| 26 | What is the largest single claim that can be made on the insurance cover? | <input type="text"/> |
| 44 | What is the policy excess amount for any single claim? | <input type="text"/> rating |
| 27 | What is the credit rating of the lead underwriter? | <input type="text"/> yes/no |
| 28 | In your firm's ICAAP, do you take account of the results of stress tests? | <input type="text"/> |
| 29 | Does your firm deduct illiquid assets as set out in GENPRU 2.2.17R to 2.2.19R? | <input type="text"/> |
| 30 | Does your firm have sufficient liquidity to meet your liabilities as they fall due in the circumstances of an orderly wind-down? | <input type="text"/> 000s |
| 31 | Report the amount of <i>illiquid assets</i> . | <input type="text"/> yes/no |
| 32 | Do you use credit risk mitigation techniques? | <input type="text"/> |
| 33 | If so, have you considered in your ICAAP the fact that those techniques may not fully work as anticipated? | <input type="text"/> |
| 34 | Have you securitised assets in the last 12 months? | <input type="text"/> |
| 35 | Do you use an internal model as described in BIPRU 7.10 to calculate regulatory market risk? | <input type="text"/> |
| 36 | If so, have you taken the results of the market risk stress tests in your ICAAP into account ? | <input type="text"/> 000s |
| 37 | Report the result of a 200 basis point shock to interest rates on your firm's economic value. | <input type="text"/> yes/no |
| 38 | Does the result of the above stress test exceed 20% of your capital resources? | <input type="text"/> |
| 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? | <input type="text"/> |

FSA020
ELMIs balance sheet

| | A |
|---|---|
| 1 Cash | <input type="text"/> |
| 2 Zero weighted governments and central banks | <input type="text"/> |
| 3 20% weighted credit institutions | <input type="text"/> |
| 4 Qualifying debt securities | <input type="text"/> |
| 5 Material holdings in financial institutions | <input type="text"/> |
| 6 Investments in own shares | <input type="text"/> |
| 7 Other current assets | <input type="text"/> |
| 8 Intangible assets | <input type="text"/> |
| 9 Other fixed assets | <input type="text"/> |
| 10 Total assets | <input style="border: 2px solid black;" type="text"/> |
| 11 E-money outstandings | <input type="text"/> |
| 12 o/w E money issue price | <input type="text"/> |
| 13 Other current liabilities | <input type="text"/> |
| 14 Non current liabilities (excl provisions) | <input type="text"/> |
| 15 Paid up share capital | <input type="text"/> |
| 16 Share premium account | <input type="text"/> |
| 17 Audited reserves (excluding revaluations) | <input type="text"/> |
| 18 Audited interim profits | <input type="text"/> |
| 19 Partnership capital | <input type="text"/> |
| 20 Initial capital | <input type="text"/> |
| 21 Interim net losses | <input type="text"/> |
| 22 Deductions from Tier One | <input type="text"/> |
| 23 Total Tier One capital | <input type="text"/> |

FSA020 continued

| | |
|--------------------------------------|----------------------|
| 24 Upper Tier 2 subordinated capital | <input type="text"/> |
| 25 Revaluation reserves | <input type="text"/> |
| 26 Upper Tier 2 capital | <input type="text"/> |
| 27 Lower Tier 2 subordinated capital | <input type="text"/> |
| 28 Tier 2 capital | <input type="text"/> |
| 29 Own Funds | <input type="text"/> |
| 30 Other subordinated debt capital | <input type="text"/> |
| 31 Provisions | <input type="text"/> |
| 32 Unaudited current year's profits | <input type="text"/> |
| 33 Total liabilities | <input type="text"/> |

FSA021

Income statement ELMIs

A

Income (including regulated business revenue)

1 Total income

Expenses

2 Total expenses

3 Tax expense

FSA022

ELMIs Capital requirements

A

| | |
|--|----------------------|
| 1 Total own funds | <input type="text"/> |
| 2 E-money outstandings at period end | <input type="text"/> |
| 3 Average daily E-money outstandings over 6 mths | <input type="text"/> |
| 4 Own funds as proportion of the higher of average or closing e-money balances | <input type="text"/> |

FSA023

Foreign Exchange Risk (electronic money institutions)

| | A | B | C |
|----|--|------|-------|
| 1 | Base currency | | |
| | FX open positions in: | Long | Short |
| 2 | Canadian Dollars | | |
| 3 | Euro | | |
| 4 | Japanese Yen | | |
| 5 | Sterling | | |
| 6 | Swiss Francs | | |
| 7 | US Dollars | | |
| 8 | Other | | |
| 9 | Total Long | | |
| 10 | Total Short | | |
| 11 | Net FX open position (larger of long or short) | | |
| 12 | FX Exposure | | |
| 13 | Absolute FX limit | | |
| 14 | FX exposure limit | | |
| 15 | Unused portion of absolute FX exposure limit | | |
| 16 | Unused portion of FX exposure limit | | |

For each breach of limits on a daily basis

| | A | B | C |
|----|-------------------------------------|----------------------------|--------------------------------|
| 17 | Date of breach of absolute FX limit | Date of breach of FX limit | Amount by which limit exceeded |
| 1 | | | |
| 2 | | | |
| n | | | |

FSA024

Large exposures (electronic money institutions)

For each large exposure, or group of closely related exposures, within 20% weighted credit institutions and qualifying debt securities

| | Counterparty, or group, name A | Exposure at reporting date B | % total of own funds C |
|---|-----------------------------------|---------------------------------|---------------------------|
| 1 | | | |
| 1 | | | |
| 2 | | | |
| n | | | |
| | Total | | |

FSA025

Liquidity (electronic money institutions)

| | | A |
|---|----------------------------------|----------------------|
| 1 | Zero weighted assets | <input type="text"/> |
| 2 | 20% weighted credit institutions | <input type="text"/> |
| 3 | Qualifying debt securities | <input type="text"/> |
| 4 | Total qualifying liquid assets | <input type="text"/> |
| 5 | E money outstandings | <input type="text"/> |
| 6 | Liquidity ratio | <input type="text"/> |

List, for each derivative instrument held to hedge market risks associated with assets that form part of the e-money float

| | Type | Residual maturity in months | Nominal value | Market Value | Hedged assets |
|---|----------------------|-----------------------------------|----------------------|----------------------|----------------------|
| 7 | A | B | C | D | E |
| 1 | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> |
| 2 | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> |
| n | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> |

FSA026

ELMI Questions

- 1 Have the firms own funds been equal to or greater than its own funds requirement throughout the reporting period?
- 2 Have the firm's total own funds been equal to or greater than 5% of its qualifying liquid assets that form part of the e-money float and are in the form of sight deposits held with Zone A credit institutions and qualifying debt securities throughout the r
- 3 Have the firms large exposures been within the large exposures reporting limits throughout the reporting period?
- 4 Has the amount of the firms qualifying liquid assets been no less than the amount of its e-money outstandings throughout the reporting period?
- 5 Has the firm complied with the base capital requirements throughout the reporting period?

| A YES | B NO | C explanation if NO |
|----------|---------|------------------------|
| | | |
| | | |
| | | |
| | | |
| | | |

FSA028

Non-EEA sub-group

27 Do you have a non-EEA sub-group which you are reporting on behalf of?

If the answer to 27A above is no, then you do not have to complete any more of this data item, but it still needs to be submitted to the FSA

1 Is your non-EEA sub-group reporting requirement satisfied by a UK consolidation group FSA003/FSA009?

If the answer to 1A is 'Yes', you do not have to complete the rest of this data item.

2 Is your non-EEA sub-group reporting requirement satisfied by a UK consolidation group FSA003/FSA009?

3 If the answer to 2A is 'Yes', what is the reference number of the UK consolidation group?

If the answer to 2A was 'Yes' and you have completed 3A, you do not need to complete the rest of this data item.

4 What is the currency of this report?

Capital adequacy

5 Total tier one capital after deductions

6 Total tier two capital after deductions

7 Deductions from the totals of tier one and two

8 Total tier one capital plus tier two capital after deductions

9 Total tier three capital

10 Deductions from total capital

11 Total capital after deductions

12 Credit risk requirement under existing rules

13 Market risk requirement under existing rules

14 Other capital requirements under existing rules

15 Total credit risk capital component

16 Total operational risk capital requirement

17 Reduction in operational risk capital requirement under BIPRU TP 12.8R

18 Counterparty risk capital component

19 Total market risk capital requirement

20 Concentration risk capital component

21 Fixed overheads requirement

22 Capital requirement

23 Capital resources requirement arising from the operation of capital floors

24 Surplus/Deficit of own funds

Large exposures

25 Capital resources

| Exposure no | Counterparty name (or group name) | Exposures after risk mitigation techniques | | | | CNCOM |
|-------------|-----------------------------------|--|---------------------------------------|-----------------------------------|-----------------------------------|-------|
| | | Exempt exposures | Non-exempt exposures | | | |
| | | | of which non-trading book, non-exempt | of which trading book, non-exempt | non exempt % of capital resources | |
| A | B | C | D | E | F | G |
| 1 | | | | | | |
| ... | | | | | | |
| n | | | | | | |

FSA029
Balance Sheet

| | | |
|----|--|----------|
| | | A |
| | Fixed Assets | |
| 1 | Intangible assets | |
| 2 | Tangible assets | |
| 3 | Investments | |
| 4 | Total fixed assets | |
| | Current assets | |
| 5 | Stocks and Investments | |
| 6 | Trade debtors Due within 90 days | |
| 7 | Due after 90 days | |
| 8 | Non-trade debtors | |
| 9 | Sundry debtors | |
| 10 | Loans & other assets | |
| 11 | Cash at bank and in hand Segregated | |
| 12 | Non segregated | |
| 13 | Total current assets | |
| | Current liabilities | |
| 14 | Creditors | |
| 15 | Sundry creditors | |
| 16 | Accruals | |
| 17 | Bank loans and overdrafts segregated due within 1 year | |
| 18 | Bank loans and overdrafts non segregated due within 1 year | |
| 19 | Short term subordinated loan due within 1 year | |
| 20 | Long term subordinated loan due within 1 year | |
| 55 | Total current liabilities | |
| 21 | Net current assets (liabilities) | |
| | Long term liabilities | |
| 22 | Creditors | |
| 23 | Bank loans and overdrafts segregated due after 1 year | |
| 24 | Bank loans and overdrafts non segregated due after 1 year | |
| 25 | Short term subordinated loan due after 1 year | |
| 26 | Long term subordinated loan due after 1 year | |
| 27 | Total long term liabilities | |
| 28 | Total assets less total liabilities | |
| | Capital For incorporated entities only | |
| 29 | Ordinary shares | |
| 30 | Non cumulative preference shares Fixed term | |
| 31 | Non fixed term | |
| 32 | Cumulative preference shares Fixed term | |
| 33 | Non fixed term | |
| 34 | Total cumulative preference shares | |
| 35 | Share premium account | |
| 36 | Other reserves | |
| 37 | Revaluation reserve | |
| 38 | Retained earnings | |
| 39 | Profit / (loss) current year Externally verified | |
| 40 | Unverified trading book | |
| 41 | Unverified non trading book | |
| 42 | Total capital | |

Off Balance Sheet items

| A | B | C |
|---------|--------------------------------|-------|
| Item no | Type of off balance sheet item | Value |
| 1 | | |
| ... | | |
| n | | |

| Capital | | A |
|---|------------------------------|-----------------------------|
| <u>For Partnerships or sole traders only</u> | | |
| 44 | Capital account | |
| 45 | Retained earnings | |
| 46 | Current account current year | Externally verified |
| 47 | | Unverified trading book |
| 48 | | Unverified non trading book |
| 49 | Total capital | |

Off Balance Sheet items

| A | B | C |
|----|----------------|---------------------------------------|
| 50 | Item no | Type of off balance sheet item |
| | 1 | |
| | ... | |
| | <i>n</i> | |
| | | Value |

| Capital | | |
|-----------------------------|--------------------------------|--|
| <u>For LLPs only</u> | | |
| 51 | Partners Cash Capital Accounts | |
| 52 | Partners current accounts | |
| 53 | Total Partners Capital | |

Off Balance Sheet items

| A | B | C |
|----|----------------|---------------------------------------|
| 54 | Item no | Type of off balance sheet item |
| | 1 | |
| | ... | |
| | <i>n</i> | |
| | | Value |

FSA030
Income Statement

| | | A |
|--|---|---|
| Dealing Profit /(Loss) | | |
| 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 | Commissions and fees | |
| 16 | Staff costs - salary | |
| 17 | Staff costs - bonus | |
| 18 | Foreign exchange losses | |
| 19 | Accommodation | |
| 20 | Interest expense | |
| 21 | Other expenditure | |
| 22 | Total expenditure | |
| <u>Following section for incorporated entities only</u> | | |
| 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 | |
| <u>Following section for partnerships (including LLPs) and sole traders</u> | | |
| 28 | Operating Profit or (loss) | |
| 29 | Investment Income | |
| 30 | Interest receivable | |
| 31 | Profit or (loss) attributable to partners. | |

FSA031

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

Regulatory Capital

Part 1 (To be completed by all firms)

A

- 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

| |
|--|
| |
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| |
| |
| |
| |
| |

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

| |
|--|
| |
| |

Part 3 (To be completed by those firms whose own funds requirement is calculated in accordance with IPRU(INV) 9.5)

- 41 Initial capital
- 18 Less: Investments in own shares at book value
- 19 Intangible assets
- 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

| |
|--|
| |
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| |

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 be completed by all firms)

29 How do you meet your regulatory capital requirement?

| |
|--|
| |
|--|

Capital resources requirement

30 Own Funds requirement (Will always be a minimum of £5k even if PII/ combo indicated)
 31 Other FSA own funds requirement (if applicable)
 42 Total own funds requirement
 32 Surplus / (deficit)

| |
|--|
| |
| |
| |
| |

Professional Indemnity Insurance

33 Does your firm hold a Comparable Guarantee in lieu of PII or is it otherwise exempt from PII?
 34 Does your firm conduct insurance mediation activities?

| |
|--------|
| Yes/No |
| Yes/No |

| PII Basic information | | | | | | | | | | PII detailed information | |
|-----------------------|--------------------|------------------------|------------|--------------|--|---|--|---|--|------------------------------|------------------|
| | A | B | C | D | E | F | G | H | | J | K |
| PII policy | Annualised premium | Insurer (from list) | Start date | Renewal date | Limit of indemnity required Single Aggregate | | Limit of indemnity received Single Aggregate | | | Business line (from list) | Policy excess |
| 1 | | | | | | | | | | | |
| 2 | | | | | | | | | | | |
| 3 | | | | | | | | | | | |
| 4 | | | | | | | | | | | |
| 5 | | | | | | | | | | | |
| 6 | | | | | | | | | | | |
| 7 | | | | | | | | | | | |
| 8 | | | | | | | | | | | |
| 9 | | | | | | | | | | | |
| 10 | | | | | | | | | | | |

FSA032

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

| | | A |
|------------------------------------|--|----------|
| Regulatory Capital | | |
| <i>Own Funds</i> | | |
| 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) | |
| 45 | Audited retained earnings | |
| 46 | Externally verified interim net profits | |
| 47 | Partners' capital | |
| 2 | Eligible LLP Members' Capital (in accordance with the provisions of IPRU(INV) Annex A) | |
| 48 | Sole trader capital | |
| | | |
| 8 | Less: Investments in own shares at book value | |
| 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) | |
| 11 | Less: Material holdings in credit and financial institutions and material insurance holdings | |
| 17 | Own Funds | |
| <i>Adjusted net current assets</i> | | |
| 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? | |
| <i>Capital requirement</i> | | |
| 24 | Own funds requirement (will always be a minimum of £10k even if PII / combination indicated) | |
| 25 | Additional own funds requirement for PII (if applicable) | |
| 26 | Other FSA capital / own funds requirements (if applicable) | |
| 27 | Own Funds | |
| 28 | Surplus / (deficit) | |
| <i>Adjusted net current assets</i> | | |
| 29 | Adjusted net current assets requirement (if applicable) | |
| 30 | Adjusted net current assets (if applicable) | |
| 31 | Surplus / (deficit) (if applicable) | |

Professional Indemnity Insurance

- 49 Does your firm hold PII
- 32 If not, does your firm hold a Comparable Guarantee or is it otherwise exempt from the requirement to hold PII?
- 34 Does your firm conduct insurance mediation activities?
- 35 Has your firm renewed its PII cover since the last reporting date?
- 36 If your policy excludes all business activities carried on prior to a particular date (i.e. a retroactive start date), then insert the date here.
- 37 Is the cover compliant?

| |
|----------|
| Yes / No |
| Yes / No |
| Yes / No |
| Yes/ No |
| |
| Yes/ No |

| 38 | PII Basic information | | | | | | | | PII detailed information | | | |
|------------|-----------------------|---------------------|------------|--------------|-----------------------------|-----------|-----------------------------|-----------|--------------------------|---------------|---------------|-------------------|
| | A | B | C | D | E | | G | | H | J | K | L |
| PII policy | Annualised premium | Insurer (from list) | Start date | Renewal date | Limit of indemnity required | | Limit of indemnity received | | | Business line | Policy excess | Policy exclusions |
| | | | | | Single | Aggregate | Single | Aggregate | | | | |
| 1 | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | |

| | | |
|----|--|----------|
| 39 | Annual income as stated on the most recent proposal form | A |
| 40 | Amount of additional capital required for increased excess(es) (Where applicable, total amount for all PII policies) | |
| 41 | Total amount of additional own funds required for policy exclusion(s) | |
| 42 | Total of additional own funds required | |
| 43 | Total of readily realisable own funds | |
| 44 | Excess / (deficit) of readily realisable own funds | |

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

| | | A | B |
|-------------------------------------|---|----------|----------|
| Regulatory Capital | | | |
| <i>Tangible net worth</i> | | | |
| 1 | Capital | | |
| 2 | Less: Intangible assets | | |
| <i>Eligible Capital Substitutes</i> | | | |
| 3 | Approved subordinated loans | | |
| 4 | Approved bank bonds | | |
| 5 | Approved undertakings | | |
| 6 | Financial resources | | |
| <i>Primary requirement</i> | | | |
| 7 | Base requirement | | |
| 8 | Liquidity adjustment: Non-trade debtors | | |
| 9 | Prepayment | | |
| 10 | Total liquidity adjustment | | |
| 11 | Charged assets | | |
| 12 | Contingent liabilities | | |
| 13 | Deficiencies in subsidiaries | | |
| 14 | Primary requirement | | |
| Regulatory capital test | | | |
| 15 | Primary Requirement | | |
| 16 | Position Risk Requirement | | |
| 17 | Counterparty Risk Requirement | | |
| 18 | Total Financial Resources Requirement | | |
| 19 | Financial Resources | | |
| 20 | Excess / (Deficit) | | |

FSA034

Capital adequacy (for firms subject to IPRU(INV) Chapter 5 not subject to the exemption in IPRU(INV) 5.2.3(2)R

| | | A | B |
|---|--|---|---|
| Regulatory capital | | | |
| <i>Tier 1</i> | | | |
| 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 | | |
| <i>Tier 2</i> | | | |
| 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 | | |
| <i>Tier 3</i> | | | |
| 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 | | | |
| <i>Liquid capital test</i> | | | |
| 22 | Liquid Capital | | |
| Capital Requirement: | | | |
| 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 | | A | B |
|--------------------------------|--|----------|----------|
| <i>Tier 1</i> | | | |
| 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 | | |
| <i>Tier 2</i> | | | |
| 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 | | | |
| <i>Own Funds test</i> | | | |
| 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)

| | A | B |
|--|---|---|
| Regulatory Capital | | |
| <i>Tier 1</i> | | |
| 1 | | |
| 2 | | |
| 3 | | |
| 4 | | |
| 41 | | |
| 5 | | |
| 6 | | |
| 7 | | |
| 42 | | |
| 8 | | |
| 9 | | |
| <i>Tier 2</i> | | |
| 10 | | |
| 11 | | |
| 12 | | |
| 13 | | |
| 14 | | |
| 15 | | |
| <i>Tier 3</i> | | |
| 16 | | |
| 17 | | |
| Regulatory capital test | | |
| <i>Test 1: Initial capital test</i> | | |
| 18 | | |
| 19 | | |
| 20 | | |
| <i>Test 2: Financial Resources test</i> | | |
| 21 | | |
| 22 | | |
| 23 | | |
| 24 | | |
| 25 | | |
| 26 | | |
| Calculation of financial resources requirement for forthcoming year - UCITS firms | | |
| Annual Audited Fixed Expenditure | | |
| 27 | | |
| 28 | | |
| 29 | | |
| 30 | | |
| 31 | | |
| 32 | | |
| 33 | | |
| 34 | | |
| 35 | | |
| 36 | | |
| 37 | | |
| 38 | | |
| 39 | | |
| 40 | | |

FSA037 Deleted

FSA038

Volumes and Type of Business

Total Value of Funds Under Management

A

- 1 Total funds under management (000s)
- 5 Of which drawn down capital (000s)

| |
|--|
| |
| |

Number and Type of Customer

- 3 Do you conduct designated investment business with or for retail clients?
- 4 What is the current approximate percentage of your clients that are retail clients?

| |
|----------|
| Yes / No |
|----------|

| |
|---|
| % |
|---|

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? | A <input style="width: 80px; height: 15px;" type="text"/> |
| 2 | Does the firm undertake stock lending activities using clients' custody assets? | <input style="width: 80px; height: 15px;" type="text" value="Yes/No"/> |

FSA040

CFTC DATA: Specialist data for firms subject to CFTC part 30 exemption order

Omnibus letter of Credit

- 1 Balance per previous reporting date
- 2 Addition
- 3 Termination / cancellation
- 4 Current balance

A

| |
|--|
| |
| |
| |
| |

Secured amount

- 5 Deficit open trade equity at LME
- 6 House losses at LCH
- 7 Deficit open trade equity of non-LME customers at LCH
- 8 LME forward profit
- 9 Total
- 10 Excess / (deficiency)

| |
|--|
| |
| |

| |
|--|
| |
| |
| |
| |

- 11 Number of occasions when the omnibus letter of credit was deficient
- 12 Total excess / (deficiency) for individual letter of credit

| |
|--|
| |
|--|

| | A | B | C | D |
|-----|----------------|---------------------------|-----------------------|----------------|
| | Secured amount | Value of letter of credit | Excess / (deficiency) | Date rectified |
| 1 | | | | |
| ... | | | | |
| n | | | | |
| | | | Total | |

- 13 Number of occasions when any one individual letter of credit was deficient

A

| |
|--|
| |
|--|

FSA041

Asset Managers that use Hedge Fund Techniques Report

- 1 Do you manage an unregulated collective investment scheme ("uCIS") that is not domiciled in the UK?
- 3 Do you solely undertake venture capital management?

A

| |
|----------|
| Yes / No |
| Yes / No |

For firms identified as a Hedge Fund Manager only:

- 4 Do you provide valuations for any instruments to your fund administrator which, to the best of your knowledge, are relied upon by the administrator in valuing the fund?

| |
|----------|
| Yes / No |
|----------|

Fund's Auditor(s)

- 5 Name(s) of auditing firm(s) that signed the most recent audit opinion

| |
|--|
| |
|--|

Prime broker(s)

- 7 Name(s) of prime broker(s)

| |
|--|
| |
|--|

Third Party Administrator(s)

- 11 Name(s) of the third party administrator(s)

| |
|--|
| |
|--|

FSA042
UCITS

A

1 Do you operate one or more UK authorised UCITS schemes?

Yes / No

2 If Yes to 1A, do you use derivatives in the scheme(s)?

Yes / No

3 If Yes to 2A, are you using derivatives for investment purposes in your UK authorised UCITS schemes?

Yes/No

FSA043

Key data (for exempt CAD firms)

[deleted]

FSA044

Analysis of assets and deposits by maturity band

[deleted]

| | | | | | | | | |
|-----|------------|--|--|--|--|--|--|--|
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| ... | | | | | | | | |
| n | | | | | | | | |
| 11 | In default | | | | | | | |
| 12 | Total | | | | | | | |

Corporates - credit risk

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

| |
|---|
| A |
| |
| |

| PD range at reporting date | | Gross exposure value | Exposure at default estimate | Maturity | Probability of default | Loss Given Default | Expected Loss | RWEA |
|----------------------------|----------------|----------------------|------------------------------|-----------|------------------------|--------------------|---------------|-----------|
| Lower PD bound | Upper PD bound | | | | | | | |
| Above % | Up to % | A 000s | B 000s | C days | D % | E % | F 000s | G 000s |
| 1 | 0.000% | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| ... | | | | | | | | |
| n | | | | | | | | |
| 17 | In default | | | | | | | |
| 18 | Total | | | | | | | |

Retail Mortgages

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

| |
|---|
| A |
| |
| |

22

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

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QRRE

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

A

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| |
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| PD range at reporting date | | Gross exposure value | Exposure at default estimate | Maturity | Probability of default | Loss Given Default | Expected Loss | RWEA |
|----------------------------|----------------|----------------------|------------------------------|-----------|------------------------|--------------------|---------------|-----------|
| Lower PD bound | Upper PD bound | | | | | | | |
| Above % | Up to % | A 000s | B 000s | C days | D % | E % | F 000s | G 000s |
| 1 | 0.000% | | | | | | | |
| 2 | | | | | | | | |
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| 7 | | | | | | | | |
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| n | | | | | | | | |
| In default | | | | | | | | |

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| 7 | | | | | | | | |
| ... | | | | | | | | |
| n | | | | | | | | |
| 41 | In default | | | | | | | |
| 42 | Total | | | | | | | |

Central Government and Central Banks - counterparty credit

A

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

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43
44
45
46

| PD range at reporting date | | Gross exposure value | Exposure at default estimate | Maturity | Probability of default | Loss Given Default | Expected Loss | RWEA |
|----------------------------|----------------|----------------------|------------------------------|-----------|------------------------|--------------------|---------------|-----------|
| Lower PD bound | Upper PD bound | | | | | | | |
| Above % | Up to % | A 000s | B 000s | C days | D % | E % | F 000s | G 000s |
| 1 | 0.000% | | | | | | | |
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| 7 | | | | | | | | |
| ... | | | | | | | | |
| n | | | | | | | | |
| 47 | In default | | | | | | | |
| 48 | Total | | | | | | | |

Institutions - counterparty credit risk

A

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

| |
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| |

49
50
51

52

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

53

54

Corporates - counterparty credit risk

55

Tick here if you have no exposures in these asset classes

56

Please indicate whether your PDs are PiT or TTC or Hybrid PiT

57

Enter number of days in the definition of Default

58

| PD range at reporting date | | Gross exposure value | Exposure at default estimate | Maturity | Probability of default | Loss Given Default | Expected Loss | RWEA |
|----------------------------|----------------|----------------------|------------------------------|-----------|------------------------|--------------------|---------------|-----------|
| Lower PD bound | Upper PD bound | | | | | | | |
| Above % | Up to % | A 000s | B 000s | C days | D % | E % | F 000s | G 000s |
| 1 | 0.000% | | | | | | | |
| 2 | | | | | | | | |
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| In default | | | | | | | | |
| Total | | | | | | | | |

60

FSA047

Daily Flows

Part 1 - Memo Items

- 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

B **C** ... **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

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

| | | ... | |
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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)
- 30 Reverse repo (items reported in lines 9, 12 and 17)

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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)

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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
- 44 Group entities
- 45 UK credit institutions
- 46 Non-UK credit institutions
- 47 Governments, central banks and supranationals
- 48 Non-credit institution financials
- 49 Non-financial large enterprises - Type A
- 50 Conditional liabilities pre-trigger contractual profile
- 51 SSPE liability cash flows

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Part 7 - Other liability cash flows

- 52 Non-financial large enterprises - Type B
- 53 SME deposits
- 54 Retail deposits - Type A
- 55 Retail deposits - Type B
- 56 Client / brokerage free cash

Part 8 - Off balance sheet flows and balances

- 57 Principal FX cash flows (including currency swaps)

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FSA048

Enhanced Mismatch Report

Part 1 - Memo items

| | | A | B | C | D |
|---|--|---|-----|--------------------|--------|
| 1 | Non-dated capital resources | | OMO | Collateral upgrade | Others |
| 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 | | | | |

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

| | A | B | C | D | E | F | G | H | I | J |
|----|--|---------------|------------|--------------------|-----------------------|------------------------|----------------------|---------------------|----------------------|-----------|
| | Unencumbered position | Open maturity | <= 2 weeks | 2 weeks <= 1 month | > 1 month <= 3 months | > 3 months <= 6 months | > 6 months <= 1 year | > 1 year <= 2 years | > 2 years <= 5 years | > 5 years |
| 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 | | | | | | | | | |

Part 3 - Wholesale asset cash flows

| | Non defined maturity | Repo/Reverse with open maturity | | | | | | | | |
|----|--|---------------------------------|--|--|--|--|--|--|--|--|
| 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) | | | | | | | | | |
| 30 | 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
- 44 Group entities
- 45 UK credit institutions
- 46 Non-UK credit institutions
- 47 Governments, central banks and supranationals
- 48 Non-credit institution financials
- 49 Non-financial large enterprises - Type A
- 50 Conditional liabilities pre-trigger contractual profile
- 51 SSPE liability cash flows

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Part 7 - Other liability cash flows

- 52 Non-financial large enterprises - Type B
- 53 SME deposits
- 54 Retail deposits - Type A
- 55 Retail deposits - Type B
- 56 Client / brokerage free cash

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Part 8 - Off balance sheet flows and balances

- 57 Principal FX cash flows (including currency swaps)
- 58 Committed facilities **received**
- 59 Secured facilities provided - liquidity buffer securities
- 60 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 Unsecured facilities provided by firm's SSPEs to third parties
- 65 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

Undrawn balances

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Part 9 - Downgrade triggers

- 70 Asset put-backs from third party vehicles
- 71 Conditional liabilities
- 72 Over the counter (OTC) derivative triggers
- 73 Other contingent liabilities

| | B 1 notch | C 2 notches | D 3 notches | E 4 notches | F 5 notches | G 6 notches | H 7 notches | I 8 notches | J 9 notches | K 10 notches |
|--|--------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|-----------------|
| | | | | | | | | | | |
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Part 10 - Derivatives margining and exposure

- 74 OTC derivative margin given
- 75 Exchange traded margin given
- 76 OTC derivative margin received
- 77 Exchange traded margin received

| Cash nominal | Collateral market value | Initial margin | MTM exposure - margined | MTM exposure - non margined |
|--------------|-------------------------|----------------|-------------------------|-----------------------------|
| | | | | |
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Part 11 - Assets included in Part 2 that are held under re-hypothecation rights

- 78 Liquid asset buffer-eligible securities
- 79 Other high quality central bank, supranational and central government debt
- 80 US GSE/GSA securities
- 81
- 82 High quality asset-backed securities
- 83 High quality covered bonds
- 84 Securities issued by group entities
- 85 High quality corporate bonds (UK credit institutions)
- 86 High quality corporate bonds (non-UK credit institutions)
- 87 High quality corporate bonds (excluding credit institutions)
- 88 Equities included in major indices
- 89 Other securities and commodities

Customer balance

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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 | Portugal | |
| 16 | Slovenia | |
| 17 | Spain | |
| 18 | Sweden | |
| 19 | Switzerland | |
| 20 | United Kingdom | |
| 21 | United States of America | |
| 22 | Other | |
| 23 | Supranational(s) | |
| 24 | General Collateral - Europe | |

**FSA051
Funding Concentration**

| A | B | C |
|--------------|--------|------------------------------------|
| Counterparty | Amount | Weighted average residual maturity |

Part 1 - Wholesale deposits

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| 28 | | |
| 29 | | |
| 30 | | |

Part 2 -Repo Funding

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| 1 | | |
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| . | | |
| 28 | | |
| 29 | | |
| 30 | | |

FSA052
Pricing Data

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

| | A | | B | | C | | D | | E | | F | | G | | H | | I | | J | | |
|-------------------|--|--------|-----------------------|--------|---------------------|--------|--------------------|--------|-----------|--------|----------|--------|----------|--------|----------|--------|----------|--------|----------|--------|--|
| | ≥ 1 month ≤ 3 months | | > 3 months ≤ 6 months | | > 6 months ≤ 1 year | | > 1 year ≤ 2 years | | > 2 years | | | | | | | | | | | | |
| | Spread | Volume | Spread | Volume | Spread | Volume | Spread | Volume | Spread | Volume | 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

| A | B |
|---------------------|----------|
| Outstanding Balance | |
| Type A | Type B |
| | |
| | |
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Part 2 - SME and large enterprises Type B

- 6 Current and / or transactional accounts
- 7 Tax-advantaged savings accounts
- 8 On demand or instant access accounts
- 9 Fixed term accounts
- 10 Fixed notice accounts

| A | B |
|---------------------|----------|
| Outstanding Balance | |
| Type A | Type B |
| | |
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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

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FSA054
Currency analysis

| | | A | | B | |
|----|-------|----------|---|-------------|---|
| | | 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

Part 1 - Overall Framework

- 1 Does your firm have a liquidity risk management framework in place?
(If you answer no above, leave the remaining data elements blank)

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| A |
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Part 2 - Systems and controls

- 2 Are processes, strategies and systems for liquidity risk assessment incorporated into the framework?
- 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?

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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?

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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?

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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?

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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?
- 20 Funding diversification and market access?

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