FSA0	01 ce sheet	А	В
		Yes/No	1
1	Is this report on behalf of a UK consolidation group?		I
2	If yes, please list the FSA firm reference numbers of the other firms in the consolidation	ation group. Index number	FSA FRN
		1	
		n	
		Yes/No	_
3	If no (to data element 1), is this a solo-consolidated report?]
	Assets	A Trading book	B Non-trading book
5	Cash and balances at central banks (excludes client money)	Truding Sook	I adming seek
6	Credit items in the course of collection from banks		
7	Securities eligible for use in central bank operations		
8	Deposits with, and loans to, credit institutions		
9	Loans and advances to customers		
10	Debt securities		
			I I
11	Equity shares		
12	Investment in group undertakings		
13	Reverse repurchase agreements and cash collateral on securities borrowed		
14	Derivatives		
15	Goodwill		
16	Other intangible assets		
17	Tangible fixed assets		
18	Prepayments and accrued income		
19	Other assets		
20	Total assets		
		(both trading and non-trading)	
	Liabilities	Α	
21	Own bank notes issued]
22	Items in the course of collection due to other banks]
	Deposits from banks and building societies, including overdrafts and loans from		1
23	them		
24	Customer accounts		1
25	of which Retail		
26 27	E-money Corporate		
28	Intra-group		
29	Other		
30	Trading liabilities		l
31 32	Debt securities in issue, excluding covered bonds Covered bonds		
33	Derivatives		ı 1
			J 1
34	Liabilities in respect of sale and repurchase agreements, and cash collateral received for securities lent		
35	Retirement benefit liabilities]
36	Taxation liabilities		
37	Provisions]
38	Subordinated liabilities		1
30	Outoralitated liabilities		J

39 Accruals and deferred income

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	g date value	
			Assets	Liabilities	
46	Foreign exchange	A	В	С	
47	Interest rate				コ
48	Credit derivatives				\Box
49	Equity and stock index				\Box
50	Commodity				
51	Other				
52	Total				コ
53	Total after accounting netting				J
54	Other items 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				

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FSA002 Income st

come	e statement	A Of which	B Total
1	Financial & operating income - total	Trading book	lotai
2 3 4 5 6	Interest income of which on retail secured loans on retail unsecured loans (including bank deposits) on card accounts other		
7 8 9 10 11 12 13	Fee and commission income of which Gross commission and brokerage Performance fees Investment management fees Investment advisory fees Corporate finance UCITS management fees Other fee and commission income		
15 16 17 18 19	Trading income (losses) of which on trading investments		
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 27 28 29 30 31	Interest paid of which on bank and building society deposits on retail deposits on corporate deposits on intra-group deposits on other items		
32	Fee and commission expense		
33	Other operating expenses		
34	Other costs		
35 36 37	Staff expenses of which staff costs (ie non-discretionary) 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)		
		ı	
46	Net profit (loss)		
Memora	andum items		
47	Dividends paid during year		
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 straig		
	n conconducta, product comprete data cromonic to and thi, care mos go calling	n to data olomoni loi	
13	For consolidated reporting, provide		
		Α	
	Group reference		
	·		
14	For consolidated reporting, provide details of all other FSA authorised firms inc	luded in this consolidated re	eport.
		Α	
	FRN		
		Α	
45	Total capital offer deductions		
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		
20	Externally verified interim net profits		
125	Hybrid tior one capital		
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		
00	. 151. 155555 on oquinos nota in the available for sale financial asset category		
34	Material holdings		
	•		
35	Total tier two capital after deductions		

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	
		L
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	
	one addition non-no aprice	
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		
50	Connected lending of a capital nature	<u></u>
E7	Total tier and conital plus tier two conital ofter deductions	
57	Total tier one capital plus tier two capital after deductions	
	Total Conflorer conflor	
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	
	·	
65	Deductions from total capital	
65 66	Deductions from total capital Excess trading book position	
65 66 67	Deductions from total capital Excess trading book position Illiquid assets	
65 66 67	Deductions from total capital Excess trading book position Illiquid assets	
65 66 67 68	Deductions from total capital Excess trading book position Illiquid assets Free deliveries	
65 66 67 68	Deductions from total capital Excess trading book position Illiquid assets Free deliveries	
65 66 67 68	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement	
65 66 67 68 69	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement	
65 66 67 68 69 70 71	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies	
65 66 67 68 69 70 71 72	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms	
65 66 67 68 69 70 71 72 73	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms	
65 66 67 68 69 70 71 72 73 74	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms	
65 66 67 68 69 70 71 72 73 74	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms	
65 66 67 68 69 70 71 72 73 74 75	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms	
65 66 67 68 69 70 71 72 73 74 75	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital	
65 66 67 68 69 70 71 72 73 74 75 76	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component	
65 66 67 68 69 70 71 72 73 74 75	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital	
65 66 67 68 69 70 71 72 73 74 75 76	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA	
65 66 67 68 69 70 71 72 73 74 75 76	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules	
65 66 67 68 69 70 71 72 73 74 75 76 77 78	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach	
65 66 67 68 69 70 71 72 73 74 75 76 77 78	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach	
65 66 67 68 69 70 71 72 73 74 75 76 77 78	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach	
65 66 67 68 69 70 71 72 73 74 75 76 77 78	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB	
65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach	
65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach	
65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes	
65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes	
65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes Total operational risk capital requirement Operational risk for UK consolidation group reporting calculated under non-	
65 66 67 68 69 70 71 72 73 74 75 76 77 78 80 81 82 83 84 85 86	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes Total operational risk capital requirement Operational risk for UK consolidation group reporting calculated under non-EEA rules	
65 66 67 68 69 70 71 72 73 74 75 76 77 78 80 81 82 83 84 85 86 87	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes Total operational risk capital requirement Operational risk for UK consolidation group reporting calculated under non-EEA rules Operational risk basic indicator approach	
65 66 67 68 69 70 71 72 73 74 75 76 77 78 80 81 82 83 84 85 86 87 88	Deductions from total capital Excess trading book position Illiquid assets Free deliveries Base capital resources requirement Total variable capital requirement Variable capital requirement for UK banks and building societies Variable capital requirement for full scope BIPRU investment firms Variable capital requirement for BIPRU limited activity firms Variable capital requirement for BIPRU limited licence firms Variable capital requirement for UCITS investment firms Variable capital requirements to be met from tier one and tier two capital Total credit risk capital component Credit risk for UK consolidation group reporting calculated under non-EEA rules Credit risk capital requirements under the standardised approach Credit risk capital requirements under the IRB approach Under foundation IRB approach Retail IRB Under advanced IRB approach Other IRB exposures classes Total operational risk capital requirement Operational risk for UK consolidation group reporting calculated under non-EEA rules Operational risk basic indicator approach Operational risk standardised/alternative standardised approaches	

Α

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		Α
91	Counterparty risk capital component	
92	Capital requirements for which tier three capital may be used	
32	Capital requirements for which the three capital may be used	
93	Total market risk capital requirement	
94	Market risk capital requirement for UK consolidation group reporting	
95	calculated under non-EEA rules Position, foreign exchange and commodity risks under standardised	
	approaches (TSA)	
96	Interest rate PRR	
97	Equity PRR	
98 99	Commodity PRR 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	
105	Concentration risk capital component	
104	Fixed overhead requirement	
105 106	Capital resources requirement arising from capital floors 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	
143 110	Draw Down of Capital Planning Buffer Surplus/(deficit) total capital over ICG	
111	Surplus/(deficit) total capital over ICG 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)	
120 121	Deficit reduction amount if used Deferred acquisition costs (deferred income) (DACs/DIRs)	
121	Deterred 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 Total value adjustments and provisions eligible for the "El Jaco provisions"	
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	

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FSA004 Credit risk

ant risk	Α	В	С	D	F	F
	Capital requirement	Exposure value	Expected loss	Individual Impairment	Collective Impairment	Other (Credit valuation
Breakdown under the Standardised Approach by exposure classes	•			·	•	Adjustment)
1 Total			1			
2 Central governments or central banks			1			
3 Regional governments or local authoritites						
4 Administrative bodies and non-commercial undertakings						
5 Multilateral development banks						
6 International organisations						
7 Institutions						
8 Corporates						
9 Retail						
37 Secured by mortgages on residential property						
38 Secured by mortgages on commercial real estate						
11 Past due items						
12 Items belonging to regulatory high risk categories						
13 Covered bonds						
14 Securitisation positions						
15 Short term claims on institutions and corporates						
16 Collective investment undertakings						
17 Other items						

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		
Breakdown of Retail IRB		
23 Total		
24 Retail mortgages		
25 Qualifying Revolving Retail Exposures		
26 Retail SME		
27 Other retail		
	· <u> </u>	
Breakdown under Advanced IRB		
Breakdown under Advanced IRB 28 Total		
28 Total		
28 Total 29 Central governments and central banks		
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		
28 Total 29 Central governments and central banks 30 Institutions 31 Corporates		
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		
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		
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 Breakdown of other IRB exposure classes 33 Total		
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 Breakdown of other IRB exposure classes		
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 Breakdown of other IRB exposure classes		

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.

		Α	В	С	D	E	F	G
	Interest rate risk							
	General interest rate risk	USD	GBP	EUR	CHF	YEN	Other	Total
1	Valuations of longs						1	
2	Valuation of shorts						<u> </u>	
3	PRR (as per handbook)			<u> </u>		<u> </u>		
	Specific interest rate risk							
	Amount by risk bucket							Total
4	0.00%						ı	
5	0.25%						ı	
6	1.00%						ı	
7	1.60%						ı	
8	8.00%						ı	
9	12.00%							
10	PRR							
11	Control of the state of the sta	3.5						
11	Securitisation exposures/unrated liquidity facilities PR	₹R					1	
12	Ordinary CDS PRR Securitisation CDS PRR						ı	
13 14		onto					ı	
14 15	Basic interest rate PRR calculation for equity instrume	ents					ı	
15 16	Option PRR for interest rate positions						1	
16 17	CAD1 PRR for interest rate positions Other PRR						ı	
1 /	Ollei PRR						ļ	
18	Total interest rate PRR		Τ				Τ	
				,				
	Equity risk							
	General equity risk (or simplified)	USD	GBP	EUR	CHF	YEN	Other	Total
19	Valuations of longs						ı	
20	Valuation of shorts						·	
21	PRR			1 '	1	1		

FSA005 co	ontinued	Α	В	С	D	Ε	F	G
	Specific equity risk by risk bucket	USD	GBP	EUR	CHF	YEN	Other	Total
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	oporav	other		Total
30	Valuation of longs	Frecious illetais	Dase Illetais	30113	energy	I	1	Total
31	Valuation of shorts						•	
							1	
32	Outright PRR						ł	
33	Spread PRR							
34	Carry PRR							
35	Simplified PRR							
36	Total PRR							
37	Option PRR for commodity positions						1	
38	CAD 1 PRR for commodity positions							
39	Other PRR						•	
37	Other FRIX						j	
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							

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SA005 co	ntinued	A USD	B GBP	C EUR	D CHF	E YEN	F Other	G Total
45	Option PRR for foreign currency		1	LUIK	0	12.1	011101	Total
46	CAD 1 PRR for foreign currency							
47	Other							
40	T.1.1()		1	T	T	T		
48	Total foreign currency PRR							
	Collective investment undertaking risk General CIU risk	USD	GBP	EUR	CHF	YEN	Other	Total
49	Total net long positions							Total
50	Total net short positions							
51	PRR							
52	Option PRR for CIU							
53	CAD 1 PRR for CIU							
54	Other PRR							
55	Total CIU PRR							
			<u>.</u>	l	l	<u>I</u>		
	Other PRR						ı	
56	Any other PRR							
	Internal models-based charges							
57	Multiplier							
58	Previous day's VaR PRR							
59	Average of previous 60 days VaR							
60	Incremental Default Risk Surcharge							
	Add-ons							
	A A			В				
	Description	1		Value]			
63	1							
30	2							
	3							

	n	
64	Total Add-ons	
61	Internal models-based PRR	
62	GRAND TOTAL PRR	

Page 4 FSA005

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	which VaR	Last date Var historic data updated	Add-on VaR	BIPRU 7.10 hypothetical P&L
1	Α	В	С	D	Е	F	G	Н	J	K	L	М
1												
2												
n												

Орега	nonal risk				The Standardised Approach (and Alternative Standardised Approach)	Advanced Measurement Approach	
					Α	В	
1	Approach adopte		414:44				
	Fill in the columns Relevant income						
2	- corporate finance		average				
3	- trading and sales						
4	- retail brokerage	3					
5	- commercial bank	kina					
6	- retail banking	3					
7	- payment and set	ttlement					
8	- agency services						
9	- asset manageme	ent					
10 11 12 13 14		of loans and adva king nts before risk trans tured in business p	ances - 3 year ave sfer mechanisms a practice excluded fr	nd expected loss deduction capital requiremen			
15	Capital required -	total					
Opera 16 17	tional risk losses Gross loss amou Total number of l	nt for the whole p					
18	Date event added to loss database A	Date of loss event B	Gross Loss Amount C	Certainty of loss	Business line	Event type	Commentary
1							
2							
n							

Larg	e ex	coos	ure

2	For consolice List the FSA	by a UK consolidation group under dated reporters only Firm Reference Numbers of the n olidated/solo-consolidated reporter member of a UK integrated group	nembers of the U		group	Index no	B FSA FRN]														
		ures at the reporting date (othe	er than to memb A	ers of integrate	d groups under	BIPRU 10.8 or	BIPRU 10.9)						Capital resour 10.5.4R)	rces (BIPRU	В]						
	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	Exempt 6	exposures		Of w	nich Non-exempt ex	posures		Trading book excesses	concentratio	n risk	CNCOM	PD %	LGD %	EL %	Credit risk capital requirement
f	i A	В	С	D	w	x	E	Amount	% of capital resources	Non- trading book	% of capital resources	Trading book	% of capital resources	Aggregate %	% of capital resources under 10.5.4R	Existed for 10 business days or less - %		R	s		U	V
	1		Ľ		- "				-		,	, n		IWI	N	r	ų	K	,	<u>'</u>	Ů	· ·
	n																					
	out in BIPRU	the firm has notified the FSA und 10.5.6R (tick to confirm)		R of all exposure	es that have excee	eded, or will ex	ceed, the limits	s set	A]			J		ı		J					
		Individual counterparties (each		% of capital	Funded credit	Unfunded	Exposure	ı			Of w	nich			1							
		individually above 2.5% capital resources)		resources under BIPRU	protection	credit protection	after credit risk	Exempt e	exposures	l		Non-exempt ex	posures		1							
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		10.5.3R		protection	mitigation	Amount	%	Non- trading book	%	Trading book	%	Aggregate %								
7	Α	В	С	D	N	0	E	F	G	н	J	к	L	м]							
	1	Individually <2.5% of capital resources																				
	2														1							
	n														1							

FSA008 continued

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

FSA008 Page 1

	Transaction	Counterparty name	Transaction or	% of capital
	no		exposure value	resources
			*	
			_	_
9	Α	В	С	D
	1			
	n			

Page 2 FSA008

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 mo	onth (end of day ba A	lance) C
		Amount	Date
12	Building society holdings - at reporting date		
	Specialist data		
13	Business assets not FSRP as % of business assets		
14	Deposits and loans as % of SDL		
15	Amount of offshore deposits		
16	Large shareholdings as % of SDL		

FSA012 Non-deposit-taking EEA bank liquidity

[Deleted]

FSA013 Stock liquidity [Deleted]

FSA014

Forecast data from firms

Profita 1	bility (for the financial year) Net interest income	
2	Other income	
3	Expenditure	
4	Impairment / provisions	
5	Total profit before tax and minority interests	
6	Net profit (loss)	
Baland	e sheet	
7	Cash and balances at central banks	
8	Loans and advances to customers	
9	Investments	
10	Customer accounts	
11	Deposits by banks, including overdrafts	
12	Total assets/liabilities	
Capita	adequacy	
13	Total capital after deductions	
14	Variable capital requirement at the end of period	

Page 1 FSA014

Α

FSA015 Sectoral information, including arrears and impairment																
	А	В	С	D	Е	F	G		н	J	к	1	М	N	Р	Q
					_					Write-offs net		New collective		Individual	Collective	Balances of
										of recoveries	impairment		(acquisition/dis		Impairment	loans with
	All balances (customer)		Balances	of accountsing	n arrears/defau	It by band			All balances (accounting)		(charged to IS)	(charged to IS)	posal/fx adj)	balance	balance	individual
	(customer)								(accounting)							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
								L								
Retail sector								_								
UK:																
 1 st charge mortgages to individuals (per MLAR) 																
2 Other fully secured loans to individuals																
3 Partially secured exposures to individuals																
4 Card accounts (credit cards/storecards)																
5 Unsecured exposures to individuals																
6 Retail SME																
Non-UK:																
7 Fully secured exposures to individuals																
8 Partially secured exposures to individuals																
9 Unsecured exposures to individuals																
10 Retail SME (secured and unsecured)																
11 Sub-total	N .															
				•	•											
		Past due	past due:	Other	Impaired											
			o/w impaired	impaired	loans: o/w											
					bals .											
Corporate sector (inc SME)					unsecured											
UK:																
12 UK commercial real estate (secured and unsecured)																
13 Other fully secured lending																
14 Other partially secured lending																
15 Unsecured lending																
Non UK:																
16 Non-UK commercial real estate (secured & unsecured)																
17 Other fully secured lending																
18 Other partially secured lending																
19 Unsecured lending																
20 Sub-total	ıl															
Financial sector																
21 Exposures to UK financial institutions			I			1										
22 Exposures to on-UK financial institutions								-								
23 Sub-total	d							—								
23 300-1014	u		1	1	1	J										
Non-financial institutions (incl government)								_								
24 UK																
25 Non-UK								L								
26 Sub-total	n)							L								
					-											
		In default	Other impaired	MTM value of	f											
			impaired	Impaired balances												
				balances												
Debt instruments (banking book)					1			_								
27 UK collateralised debt obligations																
28 Other UK asset backed securities					1			L								
29 Other UK securities					1			L								
30 Other non-UK securities					1			L								
31 Sub-total	ıl				J											
								_								
32 Tota	nl .								\exists							
100	-							_								

FSA016 Solo consolidation data

Aggregate use of solo-consolidation at the reporting date

1	Number of subsidiaries included in the solo-consolidation	
2	Book value of investments included in solo-consolidation - EEA incorporated	
3	Book value of investments included in solo-consolidation - non-EEA incorporated	
4	Surplus capital in parent firm balance sheet	

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

						Capital
						requirements
					Book value of	arising from
		Country of	Brief business	Main underlying	investment in	assets within the
	Name of subsidiary	incorporation	descriptor	assets	subsidiary	subsidiary
5	Α	В	С	D	Е	F
1						
2						
3						
4						
5						

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

						Exposure of	
						parent to	Capital
						subsidiary with a	requirements
					Aggregate	residual maturity	arising from
		Country of	Brief business	Main underlying	exposure of parent	of less than one	assets within the
	Name of subsidiary	incorporation	descriptor	assets	to subsidiary	year	subsidiary
6	Α	В	С	D	Е	F	G
1							
2							
3							
4							
5							

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

7	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	
1						İ
2						l
3						j
4						
5						j

FSA017

Interest rate gap report

1	Gap sensitivity to parallel shift of:	2%						_	**	-		_	***	**		_
Ass	ets	Totals		3-6 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	No specific
2	Monetary balance sheet assets (non-optional) as per		3 months	ı	ı			ı	ı	I					years	re-pricing
2	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			1	1		1	1	1	1						1
6 7	> Adjustments for actual expected re-pricing date > Pipeline products															
-				 										l l		
8	Net Trading Book asset				1		ı	1	1	1				1		1
9	Non-monetary and other assets															
10	Asset sub-total															
11	> Linear derivative contracts															
12	> Non-linear derivative contracts															
13	Asset totals															
	<u>pilities</u>		<u>I</u>	ı	ı		•	ı	ı	ı						
14	Monetary balance sheet liabilities (non-optional) as per															
	contractual re-pricing date			ı	I			ı	ı	I				ı		ı
	> Adjustments for actual expected re-pricing date > 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			I												
21	Non monetary and other liabilities															
22	Capital and Reserves															
23	> Adjustments for capital investment term assumptions															
24	Liabilities sub-total															
				ı	ı			ı	ı	I				ı		ı
25	> Linear derivative contracts															
26	> Non-linear derivative contracts															
27	Liability totals															
	sensitivity		-	1	1	1	1	1	1	1	1	1	1	T		1
28	Net Gap	=0														<u> </u>
29	Gap limits (optional)															1
30	Cumulative gap															ļ
31	Reverse cumulative gap															<u> </u>
32 33	Cumulative gap limits (optional) Reverse cumulative gap limits (optional)															
																l
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	
43	Discount rate/rates (or forward yield curve)															I
44	Discount factors for central rate															ļ
45 46	Discount factors for + shift Discount factors for - shift															ļ
				! 	! 		! 	! 	! 	! I						↓ T
47 48	PV of net gap at central rate PV of net gap with + shift															ł
49	PV of net gap with - shift															İ
38	NPV Sensitivity to + shift (as derived from above data)		_													Ī
39	NPV Sensitivity to - shift (as derived from above data)															İ
40	Alternative estimate of NPV sensitivity to + shift			<u></u>				<u></u>	<u></u>							Ī
41	Alternative estimate of NPV sensitivity to - shift															[
42	NPV Sensitivity limits (optional)															Ī

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).

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							
2 List the FSA Firm Reference Numbers of the members of the integrated group, and the allocation of CNCOM 3 Group capital resources under BIPRU 10.8.13R							
Exposure Wider integrated group Gross % of Exposure Of which	CNCOM						
no diverse blocks, and residual exposure capital after credit Exempt exposures Non-exempt exposures							
	egate						
under mitigation capital trading capital book capital % BIPRU resources book resources resources							
10.8.13R							
4 A B C D E F G H J K L	M N						
$\frac{1}{n}$							
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

			В
		.	yes/no
1	Does GENPRU 1.2 apply to your firm?	<u> </u>	
lf so nlea	se answer <u>all</u> the following questions:		000s
11 30, piea 2	How much capital do you consider adequate for the nature, scale as	nd complexity of	0003
_	your firm's activities in line with its Internal Capital Adequacy Assess		
	(ICAAP)?		
		L	
3	What is the actual amount of capital resource your firm holds at the	accounting	
	reference date?	accounting	
		L	yes/no
4	Have you documented your ICAAP?	ſ	y C3/110
		L	dd/mm/yy
5	When did you last review the ICAAP?	Ī	
	,	L	es/no/not applicabl
6	Have your external auditors audited your firm's financial statement in		озглотное арриоавт
	,		
		L	
7	If so, has any audit opinion you received in the last year been qualif	ied in any	
	respect?	•	
		L	%
8	What is the ratio of dealing errors in relation to the total number of tr	ansactions your	
	firm has undertaken in the past 12 months?		
		-	yes/no
9	Have you considered your firm's risk appetite when developing its IC	CAAP?	•
10	In your ICAAP, have you considered the impact of an economic dov	vnturn on: 「	
10 11	your firm's financial position?	-	
11	· your business plans?	L	
	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	000s
	•	A	B
12	· market risk		
13	· credit risk		
14	· operational risk		
15	· liquidity risk		
16	· securitisation risk		
17	· insurance risk		
18	· pension obligation risk		
19	· concentration risk		
20	· residual risk		
21	· business risk		
22	· interest rate risk		
23	· other (please specify)		
			_
FSA019 c	continued		
40	Hove you calculated the cost of an adams wind dawn of the front	г	yes/no
40	Have you calculated the cost of an oderly wind down of the firm's business?		
		L	

41	What length of time have you calculated it will take you to orderly wind down?	
42	What is the gross cost to your firm of a wind down?	
43	What is the net cost to your firm of a wind down?	
24	Does your firm have any professional indemnity insurance cover? If so,	000s
25	What is the limit of the indemnity in the aggregate?	0003
26	What is the largest single claim that can be made on the insurance cover?	
44	What is the policy excess amount for any single claim?	
27	What is the credit rating of the lead underwriter?	rating
	What is the great rating of the load andowntor.	yes/no
28	In your firm's ICAAP, do you take account of the results of stress tests?	<i>yee,e</i>
	•	
29	Does your firm deduct illiquid assets as set out in GENPRU 2.2.17R to 2.2.19R?	
30	Does your firm have sufficient liquidity to meet your liabilities as they fall due in the circumstances of an orderly wind-down?	
	•	000s
31	Report the amount of illiquid assets.	
		yes/no
32	Do you use credit risk mitigation techniques?	
33	If so, have you considered in your ICAAP the fact that those techniques may not fully work as anticipated?	
34	Have you securitised assets in the last 12 months?	
35	Do you use an internal model as described in BIPRU 7.10 to calculate regulatory market risk?	
36	If so, have you taken the results of the market risk stress tests in your ICAAP into account ?	
37	Report the result of a 200 basis point shock to interest rates on your firm's economic value.	000s
	•	yes/no
38	Does the result of the above stress test exceed 20% of your capital resources?	•
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?	

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FSA020 ELMIs balance sheet [Deleted]

FSA021 Income statement ELMIs [Deleted]

FSA022 ELMIs Capital requirements	
[Deleted]	

FSA023 Foreign Exchange Risk (elect	tronic money institutions)
[Deleted]	

FSA024 Large exposures (electronic money in	stitutions)
[Deleted]	

FSA025 Liquidity (electronic money institutions)	
[Deleted]	

FSA026 ELMI Questions [Deleted]

FSA028 Non-EEA sub-group

					Yes/No			
27	7 Do you have a non-EEA sub-group which you are reporting on behalf of?							
		to 27A above is no, then you do	not have to co	mplete any more	of this data item,	,		
1	Is you non-EEA sub-group reporting requirement satisfied by a UK consolidation group FSA003/FSA009?							
	If the answer to data item.	to 1A is 'Yes', you do not have t	o complete the	e rest of this				
2		EA sub-group reporting requirem group FSA003/FSA009?	nent satisfied b	y a UK				
3	If the answer to consolidation of	o 2A is 'Yes', what is the refere	nce number of	the UK				
If the a	enswer to 2A wa	as 'Yes' and you have complete	ed 3A, you do r	not need to comp	lete the rest of th	is data item.		
4	What is the cu	rrency of this report?						
Capita 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24	Total tier two capital after deductions Deductions from the totals of tier one and two Total tier one capital plus tier two capital after deductions Total tier three capital Deductions from total capital Total capital after deductions Credit risk requirement under existing rules Market risk requirement under existing rules Other capital requirements under existing rules Total credit risk capital component Total operational risk capital requirement Reduction in operational risk capital requirement under BIPRU TP 12.8R Counterparty risk capital component Total market risk capital requirement Concentration risk capital component Fixed overheads requirement							
	Surplus/Deficit	t of own funds						
25	exposures	Capital resources	A	<u> </u>				
	Exposure no	Counterparty name (or group name)	Exp	osures after risk r	nitigation techniq	ues	CNCOM	
		,	Exempt exposures	Non-	exempt exposure	s		
				of which non- trading book,	of which trading book, non-	non exempt % of capital		
				non-exempt	exempt	resources		
26	Α	В	С	D	E	F	G	
	1							
	n							

FSA029

Balance Sheet

	Fixed Assets			Α		
1	Intangible assets					
2	Tangible assets Investments					
4	Total fixed assets					
•	Total linea accete		ı			
	Current assets					
5	Stocks and Investments					
6	Trade debtors Due within 90					
7 8	Due after 90 Non-trade debtors	days				
9	Sundry debtors					
10	Loans & other assets					
11		Segregate	d			
12		Non segre	gated			
13	Total current assets					
	Current liabilities					
14	Creditors					
15	Sundry creditors					
16	Accruals					
17	Bank loans and overdrafts segr					
18	Bank loans and overdrafts non					
19	Short term subordinated loan d					
20 55	Long term subordinated loan du Total current liabilities	ie within 1	year			
55	Total current liabilities		Į.			
21	Net current assets (liabilities)					
	Long term liabilities					
22	Creditors					
23	Bank loans and overdrafts segr	egated due	e after 1 year			
24	Bank loans and overdrafts non					
25	Short term subordinated loan d					
26 27	Long term subordinated loan du Total long term liabilities	ue anter 1 y	ear			
21	Total long term liabilities		Į.			
28	Total assets less total liabilities					
	Capital <u>For incorpor</u>	rated entit	ies only			
29	Ordinary shares					
30	Non cumulative preference sha	res	Fixed term			
31	Cumulativa profesance abases		Non fixed term Fixed term			
32 33	Cumulative preference shares		Non fixed term			
34	Total cumulative preference sha	ares	Non fixed term			
35	Share premium account					
36	Other reserves					
37	Revaluation reserve					
38	Retained earnings					
39		Externally				
40 41			trading book non trading book			
42	Total capital	Onvenileu	Tion trading book			
	•					
	Off Balance Sheet items	_	_	_		
43	ı	Item no	B Type of off balance sheet item	C Value		
40		1	Type of on baldifee street item	value		

Item no	Type of off balance sheet item	Value
1		
n		
		<u>.</u>

FSA029 Page 1

	Capital For	Partnerships or sole tra	ders only	
44	Capital account			
45	Retained earnings			
46	Current account curre	nt year Exter	nally verified	
47			rified trading book	
48		Unve	rified non trading book	
49	Total capital		•	
	Off Balance Sheet iter	ms		
		Α	В	С
50		Item no	Type of off balance sheet item	Value
		1		
		n		
	Capital For	LLPs only		
51	Partners Cash Capita			
52	Partners current acco			
53	Total Partners Capital			
	Off Balance Sheet iter	ms		
		A	В	С
54		Item no	Type of off balance sheet item	Value
		1		
		n		

Page 2 FSA029

FSA030

Income Statement

Dealing profits or (loss) - trading Dealing profit or (loss) - long term investments Charges on sales / redemptions of regulated products 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 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 21 Profit or (loss) on ordinary activities before taxation 22 Profit or (loss) after taxation 23 Appropriations 24 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders Operating Profit or (loss) 1 Investment Income 1 Investment Income 1 Investment Income 1 Investment Income 1 Investment Income 1 Investment Income 1 Investment Income 1 Investment Income 1 Investment Income 1 Investment Income 1 Investment Income		Dealing Profit /(Loss)	Α
Charges on sales / redemptions of regulated products Total dealing profit or (loss) Revenue Gross Commission and brokerage Performance fees Investment management fees Investment advisory fees Corporate Finance UCITS management fees Interest and dividends receivable Cother revenue Expenditure Commmissions and fees Staff costs - salary Staff costs - bonus Foreign exchange losses Accomodation Interest expense Other expenditure Total expenditure Following section for incorporated entities only Profit or (loss) after taxation Appropriations Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders Operating Profit or (loss) Investment Income	1	Dealing profits or (loss) - trading	
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 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 10 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 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 Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income	2	Dealing profit or (loss) - long term investments	
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 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 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 Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income	3	Charges on sales / redemptions of regulated products	
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15 Commmissions and fees 16 Staff costs - salary 17 Staff costs - bonus 18 Foreign exchange losses 19 Accomodation 20 Interest expense 21 Other expenditure 22 Total expenditure Following section for incorporated entities only 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 Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income	14		
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24 Taxation 25 Profit or (loss) after taxation 26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income	23		
26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income	24	· · ·	
26 Appropriations 27 Retained profit or (loss) for the period Following section for partnerships (including LLPs) and sole traders 28 Operating Profit or (loss) 29 Investment Income	25	Profit or (loss) after taxation	
Following section for partnerships (including LLPs) and sole traders Operating Profit or (loss) Investment Income	26		
28 Operating Profit or (loss) 29 Investment Income	27	Retained profit or (loss) for the period	
28 Operating Profit or (loss) 29 Investment Income		Following postion for north archive (including LLDs) and sale firedess	
29 Investment Income	20		
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		share capital which is fully paid	
5		I non-cumulative preference share capital which is fully paic	
3		emium account	
4		s excluding revaluation reserves	
36		etained earnings	
37		y verified interim net profits	
38 2	Partners'	capital LP Members' Capital (in accordance with IPRU(INV) Annex A)	
39	Sole trad		
17	Initial cap	·	
17	iiiiliai cap		
	Part 2	(To be completed by those firms whose own funds requirement is calculated in accordance with IPRU(INV) 9.2.9R)	
40	Initial cap		
6	Less:	Investment in own shares at book value	
7		Intangible assets	
8		Material current year losses	
10	Tier 1 Ca	pital	
	Tier 2		
11		ion reserves	
12		m cumulative preference share capital	
13		n subordinated loans	
14		I cumulative preference share capital and qualifying capital instruments	
15	Qualifyin	g arrangements	
9	Less	Material holdings in credit and financial institutions and material insurance holdings	
16	Own Fun		
10	Own run	uo	
	Part 3	(To be completed by those firms whose own funds requirement is calculated in accordance with IPRU(INV) 9.5)	
41	Initial cap		
18	Less:	Investments in own shares at book value	
19		Intangible assets	
20		Material current year losses	
22	Perpetua	I cumulative preference shares	
23		m capital preference shares	
24		l long term subordinated loans	
25		n subordinated loan	
26	Revaluat	ion reserve	

27 28	Less the s Own Fund		credit and financial institu	itions and mate	rial insurance hol	dings					
29		(Regulatory capital test to ou meet your regulatory ca	be completed by all firms)							
	, , ,	, ,									
		sources requirement									
30			ays be a minimum of £5k	even if PII/ com	ibo indicated)						
31		own funds requirement (i	if applicable)								
42		funds requirement									
32	Surplus / (deficit)									
	Profession	nal Indemnity Insurance									
33			Guarantee in lieu of PII or i	s it otherwise e	exempt from PII?				Yes/No		
34		firm conduct insurance m			, , , , , , , , , , , , , , , , , , ,				Yes/No		
35		Α	В	C	D	E	F	G	Н	J	K
		PII Basic information								PII detailed informa	ation
	•					Limit of inder	mnity required	Limit of inde	emnity received		
	PII policy	Annualised premium	Insurer (from list)	Start date	Renewal date	Single	Aggregate	Single	Aggregate	Business line (from list)	Policy excess
	1		, ,							, ,	
	2										
	3										
	4										
	5										
	6										
	7										
	8										
	9										
	10										

Page 2 FSA031

FSA032 Capital Adequacy (for exempt CAD firms subject to IPRU(INV) Chapter 13)

	Regulatory Capital Own Funds	Α
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	
	Adjusted net current assets	
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	
22	Aujusted Net Guirent assets	
	Regulatory capital test	
23	How do you meet your regulatory capital requirement?	
20	Thow do you meet your regulatory capital requirement:	
	Capital requirement	
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)	
	Adjusted net current assets	
29	Adjusted net current assets requirement (if applicable)	
30	Adjusted net current assets (if applicable)	
31	Surplus / (deficit) (if applicable)	
-		

49 32 34 35 36	Does your If not, doe Does your Has your oll here.	r firm conduct ins firm renewed its F	urance a Comparable Guarante urance mediation activit PII cover since the last r usiness activities carrie	ies? eporting date?	·	·		eert the date	Yes / No Yes / No Yes / No Yes/ No Yes/ No			
38		A PII Basic informa	B ation	C	D	E	F	G	н	J PII detailed inform	K nation	L
	PII policy	Annualised	Insurer	Start date	Renewal	Limit of inder Single	mnity required Aggregate	Limit of inder Single	mnity received Aggregate	Business line	Policy excess	Policy exclusions
		premium	(from list)		date		,			1		
	1											
	2 3										 	
	3 1										<u> </u>	
	5											
	6											
	7											
	8											
	9											
	10											
39 40			as stated on the most re ional capital required for			applicable, total	amount for all PII p	policies)	A			
41 42 43 44		Total of addition Total of readily r	additional own funds re al own funds required ealisable own funds) of readily realisable ow		exclusion(s)							

Page 2 FSA032

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

	Regulatory Capital			
	Tangible net worth		Α	В
1	Capital			
2	Less: Intangible asset	ts		
3 4 5 6	Eligible Capital Substitu Approved subordinated Approved bank bonds Approved undertakings Financial resources			
7	Primary requirement			
7	Base requirement	N tue de debteue		
8	Liquidity adjustment:	Non-trade debtors		
9 10	Total liquidity adjustmen	Prepayment		
10	Total liquidity adjustmer Charged assets	IL		
12	Contingent liabilities			
13	Deficiencies in subsidia	ries		
14	Primary requirement			
	Regulatory capital tes	t		
15	Primary Requirement			
16	Position Risk Requirem	ent		
17	Counterparty Risk Requ			
18	Total Financial Resource	es 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

	Regulatory capital Tier 1	A	В
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		<u></u>
	Tier 2		
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		
	Tier 3		
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		
	Liquid capital test		
22	Liquid Capital		
	Capital Requirement:	<u> </u>	
23	Expenditure Based Requirement		
24	Position Risk Requirement		
25	Counterparty Risk Requirement		
26	Foreign Exchange Risk Requirement		
27 28	Other Assets Requirement		
	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		
	Tier 1	Α	B
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	i	
22	Excess LLP member's drawings		
9	Total deductions		
10	Tier 1 Capital		
	Tier 2		
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		
	Own Funds test		
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)

	Tier 1	Α	В
1	Paid up share capital (excluding preference shares)	^	
2	Share premium account		
3	Reserves		
4	Non-cumulative preference shares		
41	Eligible LLP member's capital		
5	Less: Investment in own shares		L.
6	Intangible assets		
7	Material current year losses		
42	Excess LLP member's drawings		
8	Material holdings in credit and financial institutions		
9	Initial capital		
	Tier 2		
10	Revaluation reserves		
11	Fixed term cumulative preference share capital		
12	Long term Qualifying Subordinated Loans		
13	Other cumulative preference share capital and debt capital		
14	Qualifying arrangements		
15	Own funds		
	Tier 3		
16	Less: Illiquid assets		
17	Financial resources		
	Regulatory capital test		
	Test 1: Initial capital test		
18	Initial capital		
19	Initial capital requirement (€125,000)		
20	Surplus / (Deficit) of Initial Capital		
	Test 2: Financial Resources test		
21	Financial resources		
	Less the higher of:		
22	€ 125,000		
	plus		
23	Funds Under Management over €250m X 0.02%		1
24	Total		
05	and		
25 26	13/52 of annual audited fixed expenditure (UPRU 2.1.2R(2)) Surplus / (Deficit) of financial resources		
20	Sulplus / (Deficit) of financial resources		
	Calculation of financial resources requirement for forthcoming year - UCITS firms		
	Annual Audited Fixed Expenditure		
27	Total Expenditure (per income statement)		
28	Less: Staff bonuses, except to the extent they are guaranteed		
29	Employees' and Directors' shares in profits, except to the extent they are guaranteed		
30	Other appropriations of profits		
31	Allowable commission and fees		
32	Interest charges in respect of borrowings made to finance the acquisition of the firm's readily		
33	realisable investments Interest paid to customers on client money		
34	Interest paid to customers on client money Interest paid to counterparties	 	
35	Fees, brokerage and other charges paid to clearing houses, exchanges and		
55	intermediate brokers for the purposes of executing, registering or clearing transactions		
36	Foreign exchange losses		
37	Other variable expenditure		
38	Audited Fixed Expenditure		
39	Annual Audited Fixed Expenditure		
40	Expenditure Based Requirement		1

FSA037 Deleted

FSA038 Volumes and Type of Business

	Total Value of Funds Under Management	Α	
1 5	Total funds under management (000s) Of which drawn down capital (000s)		
3	Number and Type of Customer Do you conduct designated investment business with or for retail clients?	Yes / No	
4	What is the current approximate percentage of your clients that are retail clients?	%	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?

Does the firm undertake stock lending activities using clients' custody assets?
 Yes/No

FSA040

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

	Omnibus letter of Credit				Α				
1	Balance per previous reportir	ng date							
2	Addition								
3	Termination / cancellation								
4	Current balance								
	Secured amount								
5	Deficit open trade equity at L	ME							
6	House losses at LCH								
7	Deficit open trade equity of ne	on-LME customers at LCH							
8									
9	Total								
10	Excess / (deficiency)								
11	Number of occasions when the	ne omnibus letter of credit was def	icient						
12	Total excess / (deficiency) for	r individual letter of credit							
_	A	В	С	D					
	Secured amount	Value of letter of credit	Excess / (deficiency)	Date rectified	7				
	1]				
r									
		Total							
					A				
13	Number of occasions when a	iny one individual letter of credit wa	as deficient						

FSA041

Asset Managers that use Hedge Fund Techniques Report

		A
1	Do you manage an unregulated collective investment scheme ("uCIS") that is not domiciled in the UK?	Yes / No
3	Do you solely undertake venture capital management?	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)	

The standard of the standard or standard o

FSA043 Key data (for exempt CAD firms)

[deleted]

FSA044

Analysis of assets and deposits by maturity band

[deleted]

FSA045 IRB portfolio risk

	Central Gove	ernment and Cer	ntral Banks - cre	edit risk	Α				
1	Tick here if yo	ou have no expos	ures in these ass	set classes					
2		te whether your F							
3	Enter number	of days in the de	finition of Defaul	t					
4	PD range at	t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2									
3									
4									
5									
6									
7									
n									
5	In default								
6	Total								
	Institutions -	credit risk			Α				
7	•	ou have no expos							
8		te whether your F		-					
9		of days in the de							
10			Gross	Exposure at	Maturity	Probability		Expected	RWEA
		Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2									
3									

	4								
	5								
	7								
ı	n								
	In default								
	Total								
	Corporates -	- credit risk			Α				
	-	ou have no expos	sures in these ass	set classes		1			
		ate whether your I				1			
	Enter numbe	r of days in the de	efinition of Defaul	t					
		t reporting date	Gross	Exposure at	Maturity	Probability		Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	Е	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000
	1 0.000%								
	2								
	3								
	4								
	5								
	7								
					1				1
	n								
	الم عاملات بالا								
,	In default								

_	_
٠,	٠,
_	_

	o i		Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2									
3									
4									
5									
6									
7									
n									
	In default								
	Total								

QRRE

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

Enter number of days in the definition of Beladit									
	PD range a	t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2									
3									
4									
5									
6									
7									
n									
	In default								

30	Total								
					•				
	Other retail				A	_			
31		ou have no expos							
32		te whether your F							
33		of days in the de							
34		1 0	Gross	Exposure at	Maturity	Probability		Expected	RWEA
		Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2	2								
3	3								
4	1								
5	1								
6	1								
7	´ <u> </u>								
	<u> </u>								
35	In default								
36	Total								
30	Total								
	SME retail				Α				
37		ou have no expos	ures in these ass	set classes		7			
38		te whether your F				†			
39		of days in the de				1			
40		t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
-		Upper PD		default estimate		of default		Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2	2								

3									
4									
5									
6									
7									
n									
41	In default								
42	Total								
			•	•	•	•		•	•
	Central Gove	ernment and Ce	ntral Banks - co	unterparty credit	Α				
43		ou have no expos				7			
44		te whether your F				1			
45		r of days in the de				1			
46			Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
		Upper PD		default estimate			Given	Loss	
	bound	bound	CAPOCATO TATAC	doradii ootiiridto		or doradit	Default	2000	
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%		0000	0000	dayo	,,,	70	0000	0000
2	0.00070								
2									
3									
4									-
5									
0									
1									
						1			
n	1. 1.6. 10								
47	In default								
48	Total								
					•				
		counterparty c			A	-			
49		ou have no expos				4			
50		te whether your I				4			
51	Enter number of days in the definition of Default								

_	
-	•

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

Corporates - counterparty credit risk

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

	PD range a	t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
			Α	В	С	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
2									
3									
4									
5									
6									
7									
[
n									

59
60

In default				
Total				

19

Transaction level information - Where the firm is an originator or sponsor

		Α .
1	Location of the most recent Pillar 3 disclosures for securitisation (BIPRU 11.5.17R)	
2	Additional capital requirement for significant risk transfer (BIPRU 9.3.1R)	
21	Additional capital requirements (BIPRU 9.3.21G and BIPRU 9.15.17G)	
22	Reduction in RWAs according to BIPRU 9.10.4R and BIPRU 9.10.6R	

	Α	В	С	D	E	F	G	н	<u> </u>	J	<u>K</u>	<u>L</u>	<u>M</u>	<u>N</u>	<u>o</u>	<u>P</u>
3	Programme Name	Asset Class	Originator's Interest	Investors' Interest	Location of Investor Reports	Assets appear on FSA001?	BIPRU 9.3.1R applied?	Conversion Factor applied?	Exposure value before securitisation	Capital requirement before securitisation	Exposure value after securitisation	Exposure value deducted from capital resources	Capital requirement after securitisation before cap	Capital requirement after securitisation after cap	Retention of net economic interest (% to 2DP)	Method of retention of net economic interest
1																
n																

Risk positions - standardised exposures

		Α	В	С	D	E	F
		CQS1	CQS2	CQS3	CQS4 (only for credit assessments other than short term credit assessments)	All other credit accessments	Deductions from capital
4	Originator						
5	Sponsor						
6	Counterparty credit risk						
7	All other exposures						

	Risk positions - IRB exposures																
			В	С	D	E	F	G	Н		J	K	L	M	N	<u>P</u>	0
			CQS 1	0000	0000	CQS4	0005	0000	CQS7	0000	0000	20042	00044	Below CQS11	Supervisory formula	Supervisory formula	Deductions
			ST CQS 1	CQS2	CQS3	ST CQS2	CQS5	CQS6	ST CQS3	CQS8	CQS9	CQS10	CQS11	All other credit assessments	(Exposure Value)	(Capital Requirement)	from capital
8	Originator	Α															i
9		В															
10		С															
11	Sponsor	Α															i l
12		В															
13		С															
14	Counterparty credit risk	Α															
15		В															
16		С															
17	All other exposures	Α															
18		В															

FSA047 Daily Flows

С Part 1 - Memo Items Date + 1 Date + 2 Date + n

- Non-dated capital resources
- 2 Bank of England liquidity facilities
- 3 Other central bank liquidity facilities
- Prior period's peak intra-day collateral used for UK settlement and clearing 4
- 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

- 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
- High quality covered bonds 11
- Securities issued by group entities 12
- High quality corporate bonds (UK credit institutions) 13
- High quality corporate bonds (non-UK credit institutions) 14
- High quality corporate bonds (excluding credit institutions) 15
- 16 Equities included in major indices
- 17 Other securities and commodities

Date + 1	Date + 2		Date + n
		•••	

В

n

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)

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
- Primary issuances dated subordinated securities 41
- 42 Primary issuances - structured notes
- 43 Covered bonds
- Group entities 44
- UK credit institutions 45
- 46 Non-UK credit institutions
- Governments, central banks and supranationals 47
- 48 Non-credit institution financials
- 49 Non-financial large enterprises - Type A
- Conditional liabilities pre-trigger contractual profile 50
- 51 SSPE liability cash flows

Part 7 - Other liability cash flows

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

Part 8 - Off balance sheet flows and balances

Principal FX cash flows (including currency swaps)

_		

Enhanced Mismatch Report Part 1 - Memo items 1 Non-dated capital resources омо 2 Bank of England liquidity facilities Other central bank liquidity facilities Prior period's peak intra-day collateral used for UK settlement and clearing Prior period's peak intra-day collateral used for settlement and clearing systems D Е G Part 2 - Security, transferable whole-loan and commodity flows Unencumbered 2 weeks <=1 > 1 month <= 3 > 3 months <= > 6 months <= > 1 year <= 2 > 2 years <= position Open maturity <= 2 weeks month months 6 months 5 years Liquid asset buffer-eligible securities Other high quality central bank, supranational and central government debt US GSE/GSA securities Own-name securities and transferable whole-loans High quality asset-backed securities 10 High quality covered bonds 11 12 Securities issued by group entities High quality corporate bonds (UK credit institutions) High quality corporate bonds (non-UK credit institutions) High quality corporate bonds (excluding credit institutions) Equities included in major indices Other securities and commodities Part 3 - Wholesale asset cash flows Non defined Repo/Reverse with maturity 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 Lending to non-UK credit institutions 22 Own account security cash flows Notional flows of own-name securities and transferable whole-loans 23 24 Reverse repo (items reported in line 6) Reverse repo (items reported in lines 7 and 8) 25 26 27 Reverse repo (items reported in lines 10 and 11) 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 Retail lending exposures 32 33 SSPE asset cash flows Part 5 - Repo cash flows Repo (items reported in line 6) Repo (items reported in lines 7 and 8) 35 Repo (items reported in lines 10 and 11)

Repo (items reported in lines 13, 14 and 15) Repo (items reported in line 16) Repo (items reported in lines 9, 12 and 17)

FSA048

	Wholesale liability cash flows							,	,			-
40	Primary issuances - senior securities											_
41	Primary issuances - dated subordinated securities											
42 43	Primary issuances - structured notes Covered bonds											4
43	Group entities							1	1			-
45	UK credit institutions							1	1			-
46	Non-UK credit institutions	_						1	1			
47	Governments, central banks and supranationals	_						1	1			
48	Non-credit institution financials											1
49	Non-financial large enterprises - Type A											1
50	Conditional liabilities pre-trigger contractual profile								1			
51	SSPE liability cash flows											1
٥.	COT & Hability Gast Horizon											
								1				-1
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	Undrawn balances	S									_
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											
n 0	Name and a delication											
Part 9 -	Downgrade triggers		В	С	D	E	F	G	н	ı	J	K
=-	A contract of the second		1 notch	2 notches	3 notches	4 notches	5 notches	6 notches	7 notches	8 notches	9 notches	10 notch
70	Asset put-backs from third party vehicles											
71	Conditional liabilities											
72	Over the counter (OTC) derivative triggers											
73	Other contingent liabilities			<u> </u>			l	1	<u> </u>		<u> </u>	
Dor# 10	Derivetives marrining and synastyre											
Part 10	Derivatives margining and exposure							MTM	MTM			
				Collateral market				exposure -	exposure -			
			Cash nominal	value		Initial margin		margined	non margined			
74	OTC derivative margin given		Casimionina	value	1	iiiidai iiiaigiii	1	margined	I	l		
75	Exchange traded margin given								·			
76	OTC derivative margin received								1	l		
77	Exchange traded margin received						1					
	Exorange traded margin received						ı					
Part 11 -	Assets included in Part 2 that are held under re-hypothecation rights Liquid asset buffer-eliqible securities	Customer balance	e									
79	Other high quality central bank, supranational and central government debt	\vdash										
80	US GSE/GSA securities	\vdash										
81	OO OOL/OOA SCOUNIES											
82	High quality asset-backed securities											
83	High quality covered bonds	-										
84	Securities issued by group entities	\vdash										
85	High quality corporate bonds (UK credit institutions)	-										
86	riigir quainty corporate borius (Ort credit iristitutions)	—										
	High quality corporate bonds (non-UK credit institutions)											
	High quality corporate bonds (non-UK credit institutions) High quality corporate bonds (excluding credit institutions)											
87 88	High quality corporate bonds (excluding credit institutions)											
87												

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 6	Denmark Finland	
7	France	
8	Germany	
9	Ireland	
10	Italy	
11	Japan	
12	Luxembourg	
13	Norway	
14	Netherlands	
15	Portugal	
16	Slovenia	
17 18	Spain Sweden	
19	Switzerland	
20	United Kingdom	
21	United States of America	
22	Other	
23	Supranational(s)	
24	General Collateral - Europe	

FSA051 Funding Concentration

	Α	В	С
			Weighted average residual
	Counterparty	Amount	maturity
Part	t 1 - Wholesale deposits		
1	•		
2			
3			
4			
•			
•			
28			
29			
30			+
30			
Par	t 2 -Repo Funding		
1			
2			
3			
4			
28			
29			
30			

FSA052 Pricing Data

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

VVIIC	wholesale Liabilities (Naised during the week ending with the reporting date)										
		Α	В	С	D	E	F	G	Н	I	J
		≥ 1 month	$1 \le 3$ months	> 3 months	$s \le 6 \text{ months}$	> 6 month	ns ≤ 1 year	> 1 year	`≤ 2 years	> 2	years
		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										
	ŭ		•	•	•	•	•		•		
	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)

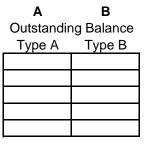
- 1 Current and / or transactional accounts
- 2 Tax-advantaged savings accounts
- 3 On demand or instant access accounts
- 4 Fixed term accounts
- 5 Fixed notice accounts

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

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



Outstandir	ng Balance
Type A	Type B

В



Α

FSA054 Currency analysis

	-	Α	В
		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 - 0	Overall Framework	Α
1	Does your firm have a liquidity risk management framework in place?	
	(If you answer no above, leave the remaining data elements blank)	
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?	
Dort 2	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?	
O	Tiow many times throughout the your do you conduct stress tests:	
Part 4 - 0	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?	
Dort F (Paulan managamant avanalmht	
	Senior management oversight	1
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	
13	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	
1-7	liquidity risk issues?	
15	Does the governing body approve stress tests and contingency funding plans?	
	Provisions on measurement and management	
•	quidity 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?	

FSA058

Securitisation: Trading book

Transaction level information - Where the firm is an originator or sponsor

21 Additional capital requirements (BIPRU 7.2.47HG)

_	Α	В	С	D	E	F	0	Р
3	Programme name	Asset Class	Originator's Interest	Investors' Interest	Location of Investor Reports	• •	Retention of net economic interest (% to 2DP)	retention of net
1								
n								