

Data items for MIFIDPRU 9 Annex 1R

MIF001 – Own funds

		A
		Yes/No
1	Basis of completion Is this report on behalf of a consolidation group?	<input type="text"/>
		FRN
2	If yes, please list the firm reference numbers (FRN) of all FCA regulated entities in the consolidated situation and the group reference number, if applicable.	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>
		Own funds held
3	CET1 own funds held (net of deductions - see MIFIDPRU 3.3A)	<input type="text"/>
4	AT1 own funds held (net of deductions - see MIFIDPRU 3.4A)	<input type="text"/>
5	T2 own funds held (net of deductions - see MIFIDPRU 3.5A)	<input type="text"/>
		Fixed overheads requirement
6	Total annual eligible expenditure	<input type="text"/>
7	Indicate if varied due to material change in business model.	<input type="text"/>
		Permanent minimum requirement
8	Permanent minimum requirement	<input type="text"/>
		K-factors requirement – non-SNI firms only
9	Total K-factor requirement	<input type="text"/>
10	K-AUM	<input type="text"/>
11	K-CMH (segregated)	<input type="text"/>
12	K-CMH (non-segregated)	<input type="text"/>
13	K-ASA	<input type="text"/>
14	K-COH (cash trades)	<input type="text"/>
15	K-COH (derivative trades)	<input type="text"/>
16	K-DTF (cash trades)	<input type="text"/>
17	Adjusted K-DTF (cash trades) coefficient, where used	<input type="text"/>
18	K-DTF (derivatives)	<input type="text"/>

19	Adjusted K-DTF (derivatives trades) coefficient, where used	<input type="text"/>
20	K-NPR	<input type="text"/>
21	K-CMG	<input type="text"/>
22	K-TCD	<input type="text"/>
23	K-CON	<input type="text"/>
Transitional requirement		
24	Transitional own funds requirement (if used)	<input type="text"/>
25	Please indicate which transitional provisions are being relied upon	<input type="text"/>
Own funds threshold requirement/wind-down trigger		
26	Own funds threshold requirement	<input type="text"/>
27	Own funds wind-down trigger	<input type="text"/>

MIF002 – Liquid Assets

A

Basis of completion

1 Is this report on behalf of a consolidation group?

Yes/No

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

number

Basic liquid asset requirement

3 Basic liquid asset requirement based on fixed overheads

number

4 Basic liquid asset requirement based on client guarantees

number

Core liquid assets held

5 Core liquid assets held, excluding receivables from trade debtors

number

6 Value of trade receivables due within 30 days

number

Liquid assets threshold requirement/wind-down trigger

7 Liquid asset threshold requirement

number

8 Liquid asset wind-down trigger

number

Non-core liquid assets held

9 Value of non-core liquid assets post-haircut

number

MIF003 – Monitoring metrics

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

23	DTFexcl (cash)	<input type="text"/>
24	DTFexcl (derivatives)	<input type="text"/>
25	On- and off-balance sheet total	<input type="text"/>
26	Annual gross revenue from MiFID services and activities	<input type="text"/>
27	Permission to deal on own account	<input type="text"/>

Yes/No

MIF004 – Non-K-CON concentration

		A
1	Is this report on behalf of a consolidation group?	
		FRN
2	If yes, please list the firm reference numbers (FRN) of all FCA regulated entities in the consolidated situation and the group reference number, if applicable.	

All positions or exposures (not including intragroup exposures)

		A	B	C
		LEI or internal reference number	FRN	Value of exposures/ positions with that counterparty
3	Counterparty 1			
4	Counterparty 2			
5	Counterparty 3			
6	Counterparty 4			
7	Counterparty 5			

Intragroup exposures only

		A	B	C
		LEI or internal reference number	FRN	Value of exposures/ positions with that counterparty
8	Counterparty 1			
9	Counterparty 2			
10	Counterparty 3			
11	Counterparty 4			
12	Counterparty 5			

Location of client money

		A	B	C	D
		LEI or internal reference number	FRN	% of client money held at that institution	MMF (Yes/No)
13	Entity 1				

14	Entity 2				
15	Entity 3				
16	Entity 4				
17	Entity 5				

Location of client securities

	A	B	C
	LEI or internal reference number	FRN	% of client securities held at that institution
18	Entity 1		
19	Entity 2		
20	Entity 3		
21	Entity 4		
22	Entity 5		

Location of firm's own cash

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

Earnings

	A	B	C	D
	LEI or internal reference number	FRN	% of total revenue earned from that client	Income type
28	Client 1			
29	Client 2			
30	Client 3			
31	Client 4			

32 Client 5

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

Basis of completion

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

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

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

MIF006 – GCT reporting

Holding company identifier

A

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

Capital of holding company

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

6. Book value and type of investments

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

MIF007 – ICARA questionnaire**A****Part A: Basis of completion of the ICARA process**

- | | | |
|---|--|--------------------------|
| 1 | Please confirm the basis on which you are submitting this MIF007:
On an individual basis (under an individual ICARA process) | <input type="checkbox"/> |
| | On an individual basis (as part of a group ICARA process) | <input type="checkbox"/> |
| | On a consolidated basis (Note: this option will apply only where the FCA has imposed a requirement on a UK parent undertaking to operate an ICARA process on a consolidated basis) | <input type="checkbox"/> |
| 2 | If you undertake the ICARA process on a group or a consolidated basis, please list the firm reference numbers of all FCA regulated entities that are covered by the group ICARA process or consolidated ICARA process. | <i>number</i> |
| 4 | What is the ICARA process reference date of this ICARA questionnaire? | <i>Date</i> |
| 5 | Has the ICARA process/document been reviewed and approved by the firm's governing body? | <i>Yes/No</i> |
| 6 | On what date was the ICARA process/document signed off by the firm's governing body? | <i>Date</i> |

Part B: Assessing and monitoring the adequacy of own funds**Own funds held as at ICARA process reference date**

- | | | |
|---|---|---------------|
| 7 | CET1 own funds held (net of deductions - see MIFIDPRU 3.3A) | <i>number</i> |
| 8 | AT1 own funds held (net of deductions - see MIFIDPRU 3.4A) | <i>number</i> |
| 9 | T2 own funds held (net of deductions - see MIFIDPRU 3.5A) | <i>number</i> |

Own funds threshold requirement - identified through the ICARA process

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

Additional own funds requirement specified by the FCA

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

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

- | | | |
|----|--|---------------|
| 18 | Additional own funds for asset management activity | <i>number</i> |
|----|--|---------------|

19	Additional own funds for holding client money	<i>number</i>
20	Additional own funds for safeguarding assets	<i>number</i>
21	Additional own funds for reception and transmission of orders, or executing client orders	<i>number</i>
22	Additional own funds for market risk	<i>number</i>
23	Additional own funds for positions associated with clearing risk	<i>number</i>
24	Additional own funds for trading activity on the firm's own account	<i>number</i>
25	Additional own funds for trading activity in clients' names	<i>number</i>
26	Additional own funds for trading counterparty risk	<i>number</i>
27	Additional own funds for concentration risk	<i>number</i>
28	Additional own funds for risks from ongoing activities not captured in rows A16 - A24	<i>number</i>
29	Description of risks	<i>Alpha</i>

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

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

Liquid assets held as at ICARA process reference date

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

Liquid assets required as identified through the ICARA process

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

Meeting debts as they fall due

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

Additional liquid assets requirement specified by the FCA

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

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

MiFID investment services and activities

Indicate the MiFID investment services and activities the firm provides

46	Reception and transmission of orders in relation to one or more financial instruments [A1]	Yes/No
47	Execution of orders on behalf of clients [A2]	Yes/No
48	Dealing on own account [A3]	Yes/No
49	Portfolio management [A4]	Yes/No
50	Investment advice [A5]	Yes/No
51	Underwriting of financial instruments and/or placing of financial instruments on a firm commitment basis [A6]	Yes/No
52	Placing of financial instruments without a firm commitment basis [A7]	Yes/No
53	Operation of an MTF [A8]	Yes/No
54	Operation of an OTF [A9]	Yes/No

Other business activities

Indicate the other business services and activities the firm provides

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