

## Direction

To: (the "firms")

Ref:

Of:

Date:

### **Handbook version as in force at the date of this Direction**

#### **Power**

1. This direction is given by the *FSA* under section 148 of the *Act*.

#### **Duration**

- (1) This direction takes effect on [Date].
- (2) This direction ends on [Expiry Date].

#### **Rules Modified**

3. The *FSA* directs that the rules listed below apply to the firms with the modifications shown.

<i>Rule</i>	<i>Modification</i>
SUP 16.12.5R (Note 5)	<p>Only applicable to <i>firms</i> with a CAD2 waiver under GENPRU 2.1.52 R.</p> <p><u>In submitting :</u></p> <p><u>(1) information in accordance with appendix 1 of the CAD2 waiver; and</u></p> <p><u>(2) at the same time as the information in paragraph (1) above is submitted, information, in the form required by the FSA, constituting the FSA006 data item "Last date VaR historic data updated",</u></p> <p><u>the firms will be deemed to have satisfied the requirement to submit FSA006.</u></p>

<p>SUP 16.12.11R (Note 5)</p>	<p>Only applicable to <i>firms</i> with a CAD2 waiver under GENPRU 2.1.52 R.</p> <p><u>In submitting :</u></p> <p><u>(1) information in accordance with appendix 1 of the CAD2 waiver; and</u></p> <p><u>(2) at the same time as the information in paragraph (1) above is submitted, information, in the form required by the FSA, constituting the FSA006 data item "Last date VaR historic data updated",</u></p> <p><u>the firms will be deemed to have satisfied the requirement to submit FSA006.</u></p>
<p>SUP 16.12.15R (Note 5)</p>	<p>Only applicable to <i>firms</i> with a CAD2 waiver under GENPRU 2.1.52 R.</p> <p><u>In submitting :</u></p> <p><u>(1) information in accordance with appendix 1 of the CAD2 waiver; and</u></p> <p><u>(2) at the same time as the information in paragraph (1) above is submitted, information, in the form required by the FSA, constituting the FSA006 data item "Last date VaR historic data updated",</u></p> <p><u>the firms will be deemed to have satisfied the requirement to submit FSA006.</u></p>
<p>SUP 16.12.22AR (Note 5)</p>	<p>Only applicable to <i>firms</i> with a CAD2 waiver under GENPRU 2.1.52 R.</p> <p><u>In submitting :</u></p> <p><u>(1) information in accordance with appendix 1 of the CAD2 waiver; and</u></p> <p><u>(2) at the same time as the information in paragraph (1) above is submitted, information, in the form required by the FSA, constituting the FSA006 data item "Last date VaR historic data updated",</u></p> <p><u>the firms will be deemed to have satisfied the requirement to submit FSA006.</u></p>

SUP 16.12.25AR (Note 5)	<p>Only applicable to <i>firms</i> with a CAD2 waiver under GENPRU 2.1.52 R.</p> <p><u>In submitting :</u></p> <p><u>(1) information in accordance with appendix 1 of the CAD2 waiver; and</u></p> <p><u>(2) at the same time as the information in paragraph (1) above is submitted, information, in the form required by the FSA, constituting the FSA006 data item "Last date VaR historic data updated",</u></p> <p><u>the firms will be deemed to have satisfied the requirement to submit FSA006.</u></p>
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## Interpretation

4. Interpretative provisions (including definitions) of the *Handbook* apply to this direction in the same way they apply to the *Handbook*.

Richard Harrison  
 Waivers Team  
 Regulatory Decisions Department  
 Financial Services Authority