

**MIF001 - Capital****A****Basis of completion**

- |          |   |                     |
|----------|---|---------------------|
| <b>1</b> | Is this report on behalf of a consolidation group?  | <i>alphanumeric</i> |
| <b>2</b> | If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation. | <i>number</i>       |

**Capital held**

- |          |  |               |
|----------|--|---------------|
| <b>3</b> | CET1 own funds held (net of deductions - see MIFIDPRU 3.3) | <i>number</i> |
| <b>4</b> | AT1 own funds held (net of deductions - see MIFIDPRU 3.4)  | <i>number</i> |
| <b>5</b> | T2 own funds held (net of deductions - see MIFIDPRU 3.5)   | <i>number</i> |

**Fixed overheads requirement**

- |          |  |               |
|----------|--|---------------|
| <b>6</b> | Total annual fixed overheads post deduction of non-fixed items | <i>number</i> |
| <b>7</b> | Indicate if varied due to material change in business model.   | <i>Yes/No</i> |

**Permanent minimum requirement**

- |          |                               |               |
|----------|-------------------------------|---------------|
| <b>8</b> | Permanent minimum requirement | <i>number</i> |
|----------|-------------------------------|---------------|

**K-factors requirement - non-SNI only**

- |           |                            |               |
|-----------|----------------------------|---------------|
| <b>9</b>  | Total K-factor requirement | <i>number</i> |
| <b>10</b> | K-AUM                      | <i>number</i> |
| <b>11</b> | K-CMH (segregated)         | <i>number</i> |
| <b>12</b> | K-CMH (non-segregated)     | <i>number</i> |
| <b>13</b> | K-ASA                      | <i>number</i> |
| <b>14</b> | K-COH (cash trades)        | <i>number</i> |
| <b>15</b> | K-COH (derivative trades)  | <i>number</i> |
| <b>16</b> | K-DTF (cash trades)        | <i>number</i> |
| <b>17</b> | [Not used]                 |               |
| <b>18</b> | K-DTF (derivatives)        | <i>number</i> |
| <b>19</b> | [Not used]                 |               |
| <b>20</b> | K-NPR                      | <i>number</i> |
| <b>21</b> | K-CMG                      | <i>number</i> |
| <b>22</b> | K-TCD                      | <i>number</i> |
| <b>23</b> | K-CON                      | <i>number</i> |

**Transitional requirement**

- |           |  |                     |
|-----------|--|---------------------|
| <b>24</b> | Transitional own funds requirement (if used)                         | <i>number</i>       |
| <b>25</b> | Please indicate which transitional provisions are being relied upon. | <i>alphanumeric</i> |

**Additional requirements and guidance**

- |           |  |               |
|-----------|--|---------------|
| <b>26</b> | Amount of additional capital requirement | <i>number</i> |
| <b>27</b> | Amount of additional capital guidance    | <i>number</i> |

## MIF002 - Liquidity

A

### Basis of completion

- 1 Is this report on behalf of a consolidation group?
- 2 If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation.

<i>alphanumeric</i>
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<i>number</i>
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### Liquidity

- 3 Total liquid assets held
- 4 Liquid assets post haircuts
- 5 Value of eligible receivables used to meet requirement
- 6 Guarantees provided to clients
  
- 7 Amount of additional liquidity requirement

<i>number</i>
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<i>number</i>
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<i>number</i>
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<i>number</i>
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<i>number</i>
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## MIF003 - Monitoring Metrics

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### Basis of completion

- 1 Is this report on behalf of a consolidation group?
- 2 If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation.

<i>alphanumeric</i>
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<i>number</i>
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### Metrics

- 3 AUM
- 4 AUM at T
- 5 AUM at T - 1 month
- 6 AUM at T - 2 months
- 7 CMH (segregated)
- 8 CMH (segregated) at T
- 9 CMH (segregated) at T - 1 month
- 10 CMH (segregated) at T - 2 months
- 11 CMH (non-segregated)
- 12 CMH (non-segregated) at T
- 13 CMH (non-segregated) at T - 1 month
- 14 CMH (non-segregated) at T - 2 months
- 15 ASA
- 16 ASA at T
- 17 ASA at T - 1 month
- 18 ASA at T - 2 months
- 19 COH (cash)
- 20 COH (derivatives)
- 21 On- and off-balance sheet total
- 22 Annual gross revenue from MiFID services and activities
- 23 Permission to deal on own account

<i>number</i>
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<i>number</i>
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<i>number</i>
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<i>Y/N</i>
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**MIF004 - Non-K-CON concentration risk reporting**

		<b>A</b>	<b>B</b>	<b>C</b>
	<b>All exposures or positions</b>	<b>LEI No</b>	<b>value of exposures/positions with that counterparty</b>	
<b>1</b>	Counterparty 1	<i>number</i>	<i>number</i>	
<b>2</b>	Counterparty 2	<i>number</i>	<i>number</i>	
<b>3</b>	Counterparty 3	<i>number</i>	<i>number</i>	
<b>4</b>	Counterparty 4	<i>number</i>	<i>number</i>	
<b>5</b>	Counterparty 5	<i>number</i>	<i>number</i>	

	<b>Location of client money</b>	<b>LEI No</b>	<b>% of client money held at that institution</b>	<b>MMF (Y/N)</b>
<b>6</b>	Entity 1	<i>number</i>	<i>number</i>	<i>(Y/N)</i>
<b>7</b>	Entity 2	<i>number</i>	<i>number</i>	<i>(Y/N)</i>
<b>8</b>	Entity 3	<i>number</i>	<i>number</i>	<i>(Y/N)</i>
<b>9</b>	Entity 4	<i>number</i>	<i>number</i>	<i>(Y/N)</i>
<b>10</b>	Entity 5	<i>number</i>	<i>number</i>	<i>(Y/N)</i>

	<b>Location of client securities</b>	<b>LEI No</b>	<b>% of client securities held at that institution</b>
<b>11</b>	Entity 1	<i>number</i>	<i>number</i>
<b>12</b>	Entity 2	<i>number</i>	<i>number</i>
<b>13</b>	Entity 3	<i>number</i>	<i>number</i>
<b>14</b>	Entity 4	<i>number</i>	<i>number</i>
<b>15</b>	Entity 5	<i>number</i>	<i>number</i>

	<b>Location of firm's own cash</b>	<b>LEI No</b>	<b>% of firm's own cash held at that institution</b>	<b>MMF (Y/N)</b>
<b>16</b>	Entity 1	<i>number</i>	<i>number</i>	<i>(Y/N)</i>
<b>17</b>	Entity 2	<i>number</i>	<i>number</i>	<i>(Y/N)</i>
<b>18</b>	Entity 3	<i>number</i>	<i>number</i>	<i>(Y/N)</i>
<b>19</b>	Entity 4	<i>number</i>	<i>number</i>	<i>(Y/N)</i>
<b>20</b>	Entity 5	<i>number</i>	<i>number</i>	<i>(Y/N)</i>

	<b>Earnings</b>	<b>LEI No or code</b>	<b>% of total revenue earned from that client</b>	<b>Income type</b>
<b>21</b>	Client 1	<i>number</i>	<i>number</i>	<i>Income type</i>
<b>22</b>	Client 2	<i>number</i>	<i>number</i>	<i>Income type</i>
<b>23</b>	Client 3	<i>number</i>	<i>number</i>	<i>Income type</i>
<b>24</b>	Client 4	<i>number</i>	<i>number</i>	<i>Income type</i>
<b>25</b>	Client 5	<i>number</i>	<i>number</i>	<i>Income type</i>

**MIF005 - K-CON - concentration risk reporting where the 'soft limit' has been exceeded**

**A B C D E**

**Basis of completion**

- 1** Is this report on behalf of a consolidation group? 

<i>alphanumeric</i>
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- 2** If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation. 

<i>number</i>
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		<b>Applicable Amount:</b>		
		<b>Exposure Value Excess</b>	<b>Own Funds Requirement for the Excess</b>	<b>£150m limit used (Y/N)</b>
<b>LEI</b>	<b>Exposure Value</b>	<b>Exposure Value Excess</b>	<b>Own Funds Requirement for the Excess</b>	<b>£150m limit used (Y/N)</b>
<b>3</b>	Counterparty or group of connected counterparties to whom the exposure relates			

**MIF006 - GCT reporting**

		A	B
<b>Holding company identifier</b>			
1	Holding company name	<i>alphanumeric</i>	
2	Holding company FRN	<i>number</i>	
<b>Subsidiary company identifier</b>			
3a	Subsidiary company FRN/LEI	<i>number</i>	Indirect sub Y/N
3b	Subsidiary company FRN/LEI	<i>number</i>	Y/N
3...	Subsidiary company FRN/LEI	<i>number</i>	Y/N
<b>CAPITAL of holding company</b>			
4	CET1 own funds held	<i>number</i>	
5	AT1 own funds held	<i>number</i>	
6	T2 own funds held	<i>number</i>	
<b>Book value and type of investments in subsidiary 3a</b>			
7a1	CET1 investment	<i>number</i>	
7a2	AT1 investment	<i>number</i>	
7a3	T2 investment	<i>number</i>	
7a4	Contingent liabilities	<i>number</i>	
<b>Book value and type of investments in subsidiary 3b</b>			
7b1	CET1 investment	<i>number</i>	
7b2	AT1 investment	<i>number</i>	
7b3	T2 investment	<i>number</i>	
7b4	Contingent liabilities	<i>number</i>	
<b>Book value and type of investments in subsidiary 3...</b>			
7...1	CET1 investment	<i>number</i>	
7...2	AT1 investment	<i>number</i>	
7...3	T2 investment	<i>number</i>	
7...4	Contingent liabilities	<i>number</i>	