



Modification Direction for SUP 16

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 FCA under section 138A of the Act.

Duration

(1) This direction takes effect on [].

(2) This direction ends on [].

Rules Modified

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

Rule	Modification
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 FCA, 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 16.12.11R (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 FCA, 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 FCA, 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 FCA, 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 16.12.25AR (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 FCA, 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>

Interpretation

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

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Waivers Team
Dual Regulated Department
Financial Conduct Authority