

CONFIDENTIAL

Form BSL/2
v2.2

THE BANKING SUPERVISION (BAILIWICK OF GUERNSEY)
LAW, 1994 (AS AMENDED)

Reporting bank

Reporting date

We certify that the figures in this return present a true and fair view of the bank's position as at the above reporting date. Should there be any further material facts affecting the bank's affairs which, in my judgment, should be disclosed, we will send a letter under sealed cover setting these out to the Commission.

Name (in block capitals) of director or senior manager

Signature of director or senior manager

Name (in block capitals) of chief financial officer

Signature of chief financial officer

Date

In the event of a query, the Commission may contact :

Name Telephone number Ext

NOTES ON COMPLETION

1. If you have any difficulty in completing this form, please telephone 712706. The guidance notes to form BSL/2 Modules should be read carefully before completing the form for the first time. Notes are available from the Commission at the address below or at the Commission's website www.gfsc.gg
2. Complete the form quarterly as at the last day of March, June, September and December.
3. Enter amounts in **STERLING** to the nearest thousand, omitting "£000s". Please **do not** complete the return in any currency other than sterling.
4. Please return the form within twenty-eight calendar days of the reporting date via the Commission's Online Submissions Portal at <https://submit.gfsc.gg> together with any supporting documentation.
5. There is no requirement to submit a paper copy of this Front Sheet to the Commission. Please print out and keep a copy for your records only.

MODULE 1

STANDARDISED APPROACH TO CREDIT RISK

Item	Nature of Item	Amount	Amount after CRM	Risk Weight	Risk Weighted Amount
A	Claims on Sovereigns				
A.1	Claims on Guernsey			0	0
A.2	Claims on other Sovereigns:				
A.2.1	Risk Weight 0%			0	0
A.2.2	Risk Weight 20%			20	0
A.2.3	Risk Weight 50%			50	0
A.2.4	Risk Weight 100%			100	0
A.2.5	Risk Weight 150%			150	0
A.3	Claims on Multilateral Development Banks			0	0
SUBTOTAL		0	0		0
B	Claims on Public Sector Entities (PSEs)				
B.1	Claims on Guernsey PSEs			20	0
B.2	Claims on other PSEs:				
B.2.1	Risk Weight 0%			0	0
B.2.2	Risk Weight 20%			20	0
B.2.3	Risk Weight 50%			50	0
B.2.4	Risk Weight 100%			100	0
B.2.5	Risk Weight 150%			150	0
SUBTOTAL		0	0		0
C	Claims on Corporates				
C.1	Risk Weight 20%			20	0
C.2	Risk Weight 50%			50	0
C.3	Risk Weight 100%			100	0
C.4	Risk Weight 150%			150	0
SUBTOTAL		0	0		0

MODULE 1

STANDARDISED APPROACH TO CREDIT RISK

Item	Nature of Item	Amount	Amount after CRM	Risk Weight	Risk Weighted Amount
D	Claims on Banks				
D.1	Claims on Banks, except guarantees				
D.1.1	Maturity more than 3 Months				
D.1.1.1	Risk Weight 20%			20	0
D.1.1.2	Risk Weight 50%			50	0
D.1.1.3	Risk Weight 100%			100	0
D.1.1.4	Risk Weight 150%			150	0
D.1.2	Maturity less than 3 Months				
D.1.2.1	Risk Weight 20%			20	0
D.1.2.2	Risk Weight 50%			50	0
D.1.2.3	Risk Weight 100%			100	0
D.1.2.4	Risk Weight 150%			150	0
SUBTOTAL		0	0		0
D.2	Claims secured by guarantees from Banks				
D.2.1	Maturity more than 3 Months				
D.2.1.1	Risk Weight 20%			20	0
D.2.1.2	Risk Weight 50%			50	0
D.2.1.3	Risk Weight 100%			100	0
D.2.1.4	Risk Weight 150%			150	0
D.2.2	Maturity less than 3 Months				
D.2.2.1	Risk Weight 20%			20	0
D.2.2.2	Risk Weight 50%			50	0
D.2.2.3	Risk Weight 100%			100	0
D.2.2.4	Risk Weight 150%			150	0
SUBTOTAL			0		0
D	Claims on Banks	0	0		0
E	Securitisations				
E.1	Risk Weight 20%			20	0
E.2	Risk Weight 50%			50	0
E.3	Risk Weight 100%			100	0
E.4	Risk Weight 150%			150	0
E.5	Risk Weight 350%			350	0
SUBTOTAL		0	0		0
F	Cash				
F.1	Notes and coins			0	0
F.2	Cash items in the course of collection			20	0
F.3	Gold			0	0
F.4	Claims collateralised by cash deposits			0	0
SUBTOTAL		0	0		0
G	Retail Exposures				
G.1	Claims in regulatory retail portfolio			75	0
G.2	Claims falling outside the regulatory retail portfolio			100	0
SUBTOTAL		0	0		0
H	Residential Mortgages				
H.1	Risk Weight 35%			35	0
H.2	Risk Weight 50%			50	0
H.3	Risk Weight 75%			75	0
H.4	Risk Weight 100%			100	0
SUBTOTAL		0	0		0

MODULE 1

STANDARDISED APPROACH TO CREDIT RISK

Item	Nature of Item	Amount	Amount after CRM	Risk Weight	Risk Weighted Amount
J	Past Due Exposures				
J.1	Secured				
J.1.1	Risk Weight 0%			0	0
J.1.2	Risk Weight 20%			20	0
J.1.3	Risk Weight 35%			35	0
J.1.4	Risk Weight 50%			50	0
J.1.5	Risk Weight 75%			75	0
J.1.6	Risk Weight 100%			100	0
J.1.7	Risk Weight 150%			150	0
J.2	Unsecured				
J.2.1	Risk Weight 50%			50	0
J.2.2	Risk Weight 100%			100	0
J.2.3	Risk Weight 150%			150	0
SUBTOTAL		0	0		0
K	250% and 1,250% weighted items and deducted items				
K.1	Significant investments in the common stock of banking, financial and insurance entities			250	0
K.2	Mortgage servicing rights			250	0
K.3	Deferred Tax Assets arising from temporary differences			250	0
K.4	Securitisations - Equity Tranches			1250	0
K.5	Significant investments in commercial entities			1250	0
	<i>Deducted items:</i>				
K.6	Significant investments in the common stock of banking, financial and insurance entities				
K.7	Mortgage servicing rights				
K.8	Deferred Tax Assets arising from temporary differences				
K.9	Less significant holdings of common equity issued by banking, financial and insurance entities				
K.10	Goodwill				
K.11	Other intangibles				
K.12	Other				
SUBTOTAL		0	0		0
L	Other Balance Sheet Exposures				
L.1	Tangible Fixed Assets			100	0
L.2	Equity			100	0
L.3	High Risk Assets			150	0
L.4	Other, including Prepayments and Debtors				
L.4.1	Risk Weight 0%			0	0
L.4.2	Risk Weight 20%			20	0
L.4.3	Risk Weight 35%			35	0
L.4.4	Risk Weight 50%			50	0
L.4.5	Risk Weight 75%			75	0
L.4.6	Risk Weight 100%			100	0
L.4.7	Risk Weight 150%			150	0
SUBTOTAL		0	0		0

MODULE 1

STANDARDISED APPROACH TO CREDIT RISK

M Off-Balance Sheet

Item	M.1	M.2	M.3	M.4	M.5
Nature of Item	Direct credit substitutes	Transaction related contingencies	Trade-related contingencies	Asset sales with recourse	Forward asset purchases
Amount					
Credit Conversion Factor	100	50	20	100	100
Credit Equivalent Amount	0	0	0	0	0
After CRM:					
Risk Weight 0%					
Risk Weight 20%					
Risk Weight 35%					
Risk Weight 50%					
Risk Weight 75%					
Risk Weight 100%					
Risk Weight 150%					
Other, Total Amount					
Other, Average weight					
Risk Weighted Amount	0	0	0	0	0
Items requiring Capital Deduction					

Item	M.6	M.7	M.8	M.9a	M.9b
Nature of Item	Partly paid up shares and securities	Forward deposits placed	Note issuance and revolving underwriting facilities	Other commitments with original maturity of less than 1 year	Other commitments with original maturity of 1 year and over
Amount					
Credit Conversion Factor	100	100	50	20	50
Credit Equivalent Amount	0	0	0	0	0
After CRM:					
Risk Weight 0%					
Risk Weight 20%					
Risk Weight 35%					
Risk Weight 50%					
Risk Weight 75%					
Risk Weight 100%					
Risk Weight 150%					
Risk Weighted Amount	0	0	0	0	0
Items requiring Capital Deduction					

Item	Nature of Item	Amount
M.9c	Commitments that are unconditionally cancellable without prior notice	

MODULE 1

STANDARDISED APPROACH TO CREDIT RISK

N Off-Balance Sheet - OTCs

N.1 Interest rate contracts

	Amount	Positive Mark-to-Market	Time to Maturity	Add-on %	Add-on Amount	Credit Equivalent Amount	After CRM	Weight	Risk Weighted Amount
	-	-			-	-	-		-

N.1 Schedule

[illegible]

MODULE 1

STANDARDISED APPROACH TO CREDIT RISK

N Off-Balance Sheet - OTCs

N.2 Foreign exchange and gold contracts

	Amount	Positive Mark to-Market	Time to Maturity	Add-on %	Add-on Amount	Credit Equivalent Amount	After CRM	Weight	Risk Weighted Amount
	-	-			-	-	-		-

N.2 Schedule

[illegible]

STANDARDISED APPROACH TO CREDIT RISK

N.3 Equity contracts

	Amount	Positive Mark-to-Market	Time to Maturity	Add-on %	Add-on Amount	Credit Equivalent Amount	After CRM	Weight	Risk Weighted Amount
	-	-			-	-	-		-

[illegible]

MODULE 1

STANDARDISED APPROACH TO CREDIT RISK

N Off-Balance Sheet - OTCs

N.4 Other precious metal contracts

	Amount	Positive Mark-to-Market	Time to Maturity	Add-on %	Add-on Amount	Credit Equivalent Amount	After CRM	Weight	Risk Weighted Amount
	-	-			-	-	-		-

N.4 Schedule

[illegible]

MODULE 1

STANDARDISED APPROACH TO CREDIT RISK

N Off-Balance Sheet - OTCs

N.5 Other commodity contracts

	Amount	Positive Mark-to-Market	Time to Maturity	Add-on %	Add-on Amount	Credit Equivalent Amount	After CRM	Weight	Risk Weighted Amount
	-	-			-	-	-		-

N.5 Schedule

[illegible]

MODULE 1

STANDARDISED APPROACH TO CREDIT RISK

N Off-Balance Sheet - OTCs

Item	N.1	N.2	N.3	N.4	N.5
Nature of Item	Interest rate contracts	Foreign exchange and gold contracts	Equity contracts	Other precious metal contracts	Other commodity contracts
Amount	0	0	0	0	0
Positive Mark-to-Market	0	0	0	0	0
Add-on Amount	0	0	0	0	0
Credit Equivalent Amount	0	0	0	0	0
After CRM:					
Risk Weight 0%	0	0	0	0	0
Risk Weight 20%	0	0	0	0	0
Risk Weight 50%	0	0	0	0	0
Risk Weight 100%	0	0	0	0	0
Risk Weight 150%	0	0	0	0	0
Risk Weighted Amount	0	0	0	0	0

Reporting institutions are required to report their contracts in exchange rate and gold, interest rate, equity, precious metals, other commodities in banking book and trading book, and credit derivative contracts in trading book that are subject to bilateral netting agreements.

Item	Nature of Item	Amount	Positive Mark-to-Market	Add-on Amount	Credit Equivalent Amount
P	Netted Exposures				

MODULE 1

STANDARDISED APPROACH TO CREDIT RISK

Portfolio	Portfolio Name	Amount	RWA	Capital Deduction
A	Claims on Sovereigns	-	-	
B	Claims on Public Sector Entities (PSEs)	-	-	
C	Claims on Corporates	-	-	
D	Claims on Banks	-	-	
E	Securitisations	-	-	
F	Cash	-	-	
G	Retail Exposures	-	-	
H	Residential Mortgages	-	-	
J	Past Due Exposures	-	-	
K	250% and 1,250% weighted items	-	-	-
L	Other Balance Sheet Exposures	-	-	
	Balance Sheet Exposures	-	-	-
M	Off-Balance Sheet	-	-	-
N	Off-Balance Sheet - OTCs	-	-	
P	Netted Exposures	-		
	Off-Balance Sheet Exposures	-	-	-
	STANDARDISED APPROACH	-	-	-

MODULE 3

THE STANDARDISED APPROACH TO OPERATIONAL RISK ("TSA")

Item	Nature of Item	Value
A	TSA as agreed approach?	YES

Item	Nature of Item	Last year	1 year prior	2 years prior
B	Income			
B.1	Corporate Finance			
B.2	Trading and sales			
B.3	Retail banking			
B.4	Commercial banking			
B.5	Payment and settlement			
B.6	Agency services			
B.7	Asset management			
B.8	Retail Brokerage			
	TOTAL	0	0	0

Item	Nature of Item	Beta	Last year	1 year prior	2 years prior
C	Capital Charge				
C.1	Corporate Finance	18%	0	0	0
C.2	Trading and sales	18%	0	0	0
C.3	Retail banking	12%	0	0	0
C.4	Commercial banking	15%	0	0	0
C.5	Payment and settlement	18%	0	0	0
C.6	Agency services	15%	0	0	0
C.7	Asset management	12%	0	0	0
C.8	Retail Brokerage	12%	0	0	0
	TOTAL		0	0	0

Item	Nature of Item	Capital Charge	RWA Equivalent
D	TSA Requirement	#DIV/0!	#DIV/0!

MODULE 3

BASIC INDICATOR APPROACH TO OPERATIONAL RISK ("BIA")

Item	Nature of Item	Value
A	BIA as agreed approach?	

Item	Nature of Item	Last year	1 year prior	2 years prior
B	Gross Income comprising:			
B.1	Net Interest Income			
B.2	Net Non-Interest Income			
	TOTAL	0	0	0

Item	Nature of Item	Value
C	BIA Calculation	
C.1	Average Income, where positive	0
C.2	Alpha	15%

Item	Nature of Item	Capital Charge	RWA Equivalent
D	BIA Requirement	0	0

MODULE 4**STANDARDISED APPROACH TO MARKET RISK - FX & Gold**

A	Currency/Gold			Net overall
		Net spot claims (liabilities)	Net forward purchases (sales)	long/short position
A.1	GBP			0
A.2	USD			0
A.3	EUR			0
A.4	CHF			0
A.5	CAD			0
A.6	JPY			0
A.7	AUD			0
A.8	All other - Long			0
A.9	All other - Short			0
A.10	Balancing Item			0
A.11 Aggregate Net Long Open position				0
B	Gold			0
C	Capital Requirement			0
D	Risk Weighted Asset Equivalent			0

MODULE 4

STANDARDISED APPROACH TO MARKET RISK - Commodities

A	Commodity Types	Positions			Capital Charges
		Gross Long	Gross Short	Net Open Position	Simplified Approach
A.1	Precious metals (excluding gold)			0	0
A.2	Base metals			0	0
A.3	Energy contracts			0	0
A.4	Other Contracts			0	0
A.5	Total	0	0	0	0

B	Risk Weighted Asset Equivalent	0
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MODULE 5

SETTLEMENT RISK

Delivery Versus Payment

A	Number of trades	Nominal of trades	Days past due	Factor	Loss if trade fails	Capital charge
A.1			5 – 15	8%		0
A.2			16 – 30	50%		0
A.3			31 – 45	75%		0
A.4			46 or more	100%		0

B	Capital charge	Risk weighted assets equivalent
B.1	-	-

Free Delivery

C	Number of trades	Mark-to-market receivable	Counterpaty risk weight	Risk weighted assets
C.1	4 Days or less since delivery			
C.1.1			0%	0
C.1.2			20%	0
C.1.3			50%	0
C.1.4			100%	0
C.1.5			150%	0
C.2	Over 4 Days since delivery			
C.2.1			1250%	0

D	Risk weighted assets equivalent
	-

Total risk weighted assets equivalent for settlement risk

E	Risk weighted assets equivalent	-
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MODULE 6				
Capital		£000's	£000's	£000's
Item	Description	Value	Transitional	Transitional cap
A	Common Equity Tier 1 capital: instruments and reserves			
A.1	Directly issued qualifying common share capital (and equivalent for non-joint stock companies) plus related stock surplus			
A.2	Retained earnings			
A.3	Accumulated other comprehensive income (and other reserves)			
A.4	Directly issued capital subject to phase out from CET1 (only applicable to non-joint stock companies)			
A.4a	Public sector capital injections grandfathered until 1 January 2018			
A.5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)			
A.6	Common Equity Tier 1 capital before regulatory adjustments	-	-	
	Common Equity Tier 1 capital: regulatory adjustments			
A.7	Prudential valuation adjustments			
A.8	Goodwill (net of related tax liability)			
A.9	Other intangibles, other than mortgage-servicing rights (net of related tax liability)			
A.10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)			
A.11	Cash-flow hedge reserve			
A.12	Shortfall of provisions to expected losses			
A.13	Securitisation gain on sale (as set out in paragraph 562 of Basel II framework)			
A.14	Gains and losses due to changes in own credit risk on fair valued liabilities			
A.14a	<i>of which: amount relating to DVAs recognised on origination</i>			
A.15	Defined-benefit pension fund net assets			
A.16	Investments in own shares (if not already netted off paid-in capital on reported balance sheet)			
A.17	Reciprocal cross-holdings in common equity			
A.18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)			
A.19	Significant investments in the common stock of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions (amount above 10% threshold)			
A.20	Mortgage servicing rights (amount above 10% threshold)			
A.21	Deferred tax assets arising from temporary differences (amount above 10% threshold, net of related tax liability)			
A.22	Amount exceeding the 15% threshold			
A.23	<i>of which: significant investments in the common stock of financials</i>			
A.24	<i>of which: mortgage servicing rights</i>			
A.25	<i>of which: deferred tax assets arising from temporary differences</i>			
A.26	National specific regulatory adjustments, including Pillar 2 deductions applied to CET1 capital			
A.26a	Regulatory adjustments applied to CET1 capital in respect of amounts subject to pre-Basel III treatment: pension liabilities			
A.26b	Regulatory adjustments applied to CET1 capital in respect of amounts subject to pre-Basel III treatment: available-for-sale reserves			
A.27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions			
A.28	Total regulatory adjustments to Common equity Tier 1	-	-	
A.29	Common Equity Tier 1 capital (CET1)	-	-	
B	Additional Tier 1 capital: instruments			
B.1	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus			
B.2	<i>of which: classified as equity under applicable accounting standards</i>			
B.3	<i>of which: classified as liabilities under applicable accounting standards</i>			
B.4	Directly issued capital instruments subject to phase out from Additional Tier 1			
B.5	Additional Tier 1 instruments (and CET1 instruments not included in A.5) issued by subsidiaries and held by third parties (amount allowed in AT1)			
B.6	<i>of which: instruments issued by subsidiaries subject to phase out</i>			
B.7	Additional Tier 1 capital before regulatory adjustments	-	-	
	Additional Tier 1 capital: regulatory adjustments			
B.8	Investments in own Additional Tier 1 instruments			
B.9	Reciprocal cross-holdings in Additional Tier 1 instruments			
B.10	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)			
B.11	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)			
B.12	National specific regulatory adjustments, including Pillar 2 deductions applied to Additional Tier 1 capital			
B.13	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions			
B.14	Total regulatory adjustments to Additional Tier 1 capital	-	-	
B.15	Additional Tier 1 capital (AT1)	-	-	
B.16	Tier 1 capital (T1 = CET1 + AT1)	-	-	

C	Tier 2 capital: instruments and provisions		
C.1	Directly issued qualifying Tier 2 instruments plus related stock surplus		
C.2	Directly issued capital instruments subject to phase out from Tier 2		
C.3	Tier 2 instruments (and CET1 and AT1 instruments not included in items A.5 and B.5) issued by subsidiaries and held by third parties (amount allowed in group Tier 2)		
C.4	<i>of which: instruments issued by subsidiaries subject to phase out</i>		
C.5	Provisions		
C.6	Tier 2 capital before regulatory adjustments	-	-
Tier 2 capital: regulatory adjustments			
C.7	Investments in own Tier 2 instruments		
C.8	Reciprocal cross-holdings in Tier 2 instruments		
C.9	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)		
C.10	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)		
C.11	National specific regulatory adjustments, including Pillar 2 deductions applied to Tier 2 capital		
C.12	Total regulatory adjustments to Tier 2 capital	-	
C.13	Tier 2 capital (T2)	-	-
C.14	Total capital (TC = T1 + T2)	-	-

		Value
D	Capital Memorandum Items	
Amounts below the thresholds for deduction (before risk weighting)		
D.1	Non-significant investments in the capital of other financials	
D.2	Significant investments in the common stock of financials	
D.3	Mortgage servicing rights (net of related tax liability)	
D.4	Deferred tax assets arising from temporary differences (net of related tax liability)	
Applicable caps on the inclusion of provisions in Tier 2		
D.5	Provisions eligible for inclusion in Tier 2 in respect of exposures subject to standardised approach (prior to application of cap)	
D.6	Cap on inclusion of provisions in Tier 2 under standardised approach	
D.7	Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap)	
Capital instruments subject to phase-out arrangements		
80 D.8	Current cap on CET1 instruments subject to phase out arrangements	
81 D.9	Amount excluded from CET1 due to cap (excess over cap after redemptions and maturities)	
82 D.10	Current cap on AT1 instruments subject to phase out arrangements	
83 D.11	Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities)	
84 D.12	Current cap on T2 instruments subject to phase out arrangements	
85 D.13	Amount excluded from T2 due to cap (excess over cap after redemptions and maturities)	

MODULE 6				
Balance Sheet Assets				
Line E	Item	Sterling	Currency	Total
E.1	Cash			
E.1.1	Notes and coins			-
E.1.2	Cash items in the course of collection			-
E.1.3	Gold			-
E.1.4	SUBTOTAL	-	-	-
E.2	Loans to Banks			
E.2.1	Loans to Parent			-
E.2.2	Loans to other group entities			-
E.2.3	Loans to other banks			-
E.2.4	SUBTOTAL	-	-	-
E.3	Marketable Assets			
E.3.1	Government debt			-
E.3.2	Public Sector Entities debt			-
E.3.3	Parent issued CDs, CP and FRNs			-
E.3.4	Other group bank issued CDs, CP and FRNs			-
E.3.5	Other bank issued CDs, CP and FRNs			-
E.3.6	Other CP			-
E.3.7	Debt to parent			-
E.3.8	Other group bank debt			-
E.3.9	Other bank debt			-
E.3.10	SUBTOTAL	-	-	-
E.4	Other Marketable Assets			
E.4.1	Debt - group non-banking entities			-
E.4.2	Debt - Corporate			-
E.4.3	Debt - Securitisation exposures - non equity			-
E.4.4	Bank equity holdings			-
E.4.5	Corporate equity holdings			-
E.4.6	Securitisation exposures - equity tranche holdings			-
E.4.7	SUBTOTAL	-	-	-
E.5	Loans and Advances			
E.5.1	Loans to group non-banking entities			-
E.5.2	Loans to Sovereigns			-
E.5.3	Loans to Public Sector Entities			-
E.5.4	Corporate loans			-
E.5.5	Retail Loans	-	-	-
E.5.5.1	of which: Individuals & Households			-
E.5.5.2	Trusts			-
E.5.5.3	Other			-
E.5.6	Residential Mortgages			-
E.5.7	Capital Connected Loans			-
E.5.8	SUBTOTAL	-	-	-
E.6	Non Marketable Investments			
E.6.1	Government Debt			-
E.6.2	Public Sector Entity Debt			-
E.6.3	Debt to parent			-
E.6.4	Other group bank debt			-
E.6.5	Other bank debt			-
E.6.6	Debt - group non-banking entities			-
E.6.7	Debt - Corporate			-
E.6.8	Debt - Securitisation exposures - non equity			-
E.6.9	Capital Investment in subsidiaries and other associated companies			-
E.6.10	Capital Investment in other banks			-
E.6.11	Corporate equity			-
E.6.12	Securitisation exposures - equity tranches			-
E.6.13	SUBTOTAL	-	-	-
E.7	Other Financial			
E.7.1	Items in suspense			-
E.7.2	Settlement Balances			-
E.7.3	Debtors and Prepayments, interest receivable			-
E.7.4	Operating leases			-
E.7.5	All past due assets			-
E.7.6	Other assets			-
E.7.7	SUBTOTAL	-	-	-
E.8	Other			
E.8.1	Premises owned and occupied by the reporting bank			-
E.8.2	Other land and property owned by the reporting bank			-
E.8.3	Plant, equipment, leasehold premises, and motor vehicles			-
E.8.4	Intangible assets including goodwill			-
E.8.5	SUBTOTAL	-	-	-
E.9	TOTAL ASSETS	-	-	-

MODULE 6**Balance sheet liabilities****Deposits from:**

Line F	Item	Sterling	Currency	Total
F.1	Banks			
F.1.1	Parent bank			-
F.1.2	Other group banks			-
F.1.3	All other banks			-
F.1.4	TOTAL BANKS	-	-	-
<i>F.1.5</i>	<i>Of which: Swiss fiduciary deposits</i>			-
F.2	FINANCIAL CORPORATIONS			-
F.3	NON-FINANCIAL CORPORATIONS			-
F.4	PUBLIC SECTOR			-
F.5	Households and Individual Trusts			
F.5.1	Individuals & Households			-
F.5.2	Trusts			-
F.5.3	Other			-
F.5.4	TOTAL HOUSEHOLDS AND INDIVIDUAL TRUSTS	-	-	-
F.6	ALL OTHER DEPOSITS			-
F.7	TOTAL DEPOSITS	-	-	-
F.8	CDs and Other Debt			
F.8.1	Certificates of deposit issued			-
F.8.2	Structured products issued (non-deposits)			-
F.8.3	Promissory notes, bills and other short term paper issued			-
F.8.4	Non-capital term debt issued			-
F.8.5	SUBTOTAL	-	-	-
F.9	Creditors, Accruals etc			
F.9.1	Interest payable			-
F.9.2	Creditors and accruals			-
F.9.3	Current taxation			-
F.9.4	Other taxation			-
F.9.5	Settlement balances			-
F.9.6	Items in suspense			-
F.9.7	Revenue Reserves, Own Funds, unverified profits			-
F.9.8	Other liabilities			-
F.9.9	SUBTOTAL	-	-	-
F.10	SUBTOTAL LIABILITIES	-	-	-

Individual Capital Guidance

A	Credit Risk	Amount
A.1	Credit Risk - RWA Equivalent: SSA	
A.2	Credit Risk - RWA Equivalent: SAC	0
A.3	Credit Risk - RWA Equivalent: FIRB	
A.4	Credit Risk - RWA Equivalent: AIRB	
TOTAL CREDIT RISK RWA		0
B	Operational Risk	
B.1	Operational Risk - RWA Equivalent: BIA	0
B.2	Operational Risk - RWA Equivalent: TSA	#DIV/0!
B.3	Operational Risk - RWA Equivalent: ASA	
B.4	Operational Risk - RWA Equivalent: AMA	
TOTAL OPERATIONAL RISK RWA		#DIV/0!
C	Market Risk in the Banking Book	
C.1	Market Risk - RWA Equivalent - SAM: FX & Gold	0
C.2	Market Risk - RWA Equivalent - SAM: Commodities	0
TOTAL BANKING BOOK MARKET RISK RWA		0
D	TOTAL SETTLEMENT RISK RWA	0
E	TOTAL PILLAR 1 RISK RWA	#DIV/0!

MODULE 7

Item	Description			
F	Risk Weighted Assets			
F.1	Total risk weighted assets	#DIV/0!		
F.2	of which: 250% risk weighted items	-		
F.3	of which: 1,250% risk weighted items	-		
G	Actual Capital Ratios and Minimum Required Capital Ratios			
G.1	Actual Common Equity Tier 1 (as a percentage of risk weighted assets)	#DIV/0!		
G.2	Actual Tier 1 (as a percentage of risk weighted assets)	#DIV/0!		
G.3	Actual Total capital (as a percentage of risk weighted assets)	#DIV/0!	Minimum requirement (£'000s)	Surplus/ (Shortfall) (£'000s)
G.4	Common Equity Tier 1 minimum ratio required (adjusted)	#DIV/0!	#DIV/0!	#DIV/0!
G.5	Tier 1 minimum ratio required (adjusted)	#DIV/0!	#DIV/0!	#DIV/0!
G.6	Total capital minimum ratio required (adjusted)	#DIV/0!	#DIV/0!	#DIV/0!
H	Jurisdictional minima			
H.1	Jurisdictional Common Equity Tier 1 minimum ratio	8.50%		
H.2	Jurisdictional Tier 1 minimum ratio	8.50%		
H.3	Jurisdictional total capital minimum ratio	10.50%		
		Unadjusted	Adjustment	Adjusted
H.4	Institution specific Common Equity Tier 1 minimum ratio (%)	10.00%	#DIV/0!	#DIV/0!
H.5	Institution specific Tier 1 minimum ratio (%)	10.00%	#DIV/0!	#DIV/0!
H.6	Institution specific total capital minimum ratio (%)	12.00%	#DIV/0!	#DIV/0!
H.7	Pillar 2 CET1 Absolute minimum (£'000s)	10		
H.8	Pillar 2 Total Regulatory Capital Absolute minimum (£'000s)	11		

MODULE 8

A

£000's

A.1	GROUP COMPANY AND OTHER CONNECTED DEPOSITS	<input type="text"/>
A.2	CONNECTED PARTY LOANS AND ADVANCES	
A.3	Due from : group companies	<input type="text"/>
A.4	: directors, controllers and their associates	<input type="text"/>
A.5	: non-group companies with which directors and controllers are associated	<input type="text"/>
A.6	ENCUMBERED ASSETS	<input type="text"/>

A.7 TEN LARGEST MARKET LOANS/BANK GUARANTEED LOANS

BANK	AMOUNT	MATURITY
This is now reported on the "LEs - Third Party Banks" worksheet		

A.8 TEN LARGEST DEPOSITORS (NON-BANK SECTOR)

CUSTOMER	STATE IF COMPANY RELATED TO THE BANK	AMOUNT	MATURITY
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>

A.9	COMPLAINTS RECEIVED IN THE LAST QUARTER	<input type="text"/>
A.10	COMPLAINTS RECEIVED IN THE CALENDAR YEAR TO DATE	<input type="text"/>
A.11	SIGNIFICANT COMPLAINTS MADE DURING THE CALENDAR YEAR TO DATE	<input type="text"/>
A.12	NUMBER OF PI NOTIFICATIONS IN THE CALENDAR YEAR TO DATE	<input type="text"/>

MODULE 8

B1 LARGEST EXPOSURES - CLIENTS

£000's

For each client (or group of connected clients) to which the reporting bank has an exposure in excess of 10% of net capital base, the components of that exposure should be listed below, separated as appropriate into on and off balance sheet components.

1	2	3	4	5	6	7	8	9	10
CUSTOMER (Please give Commission "LE" reference where applicable)	STATE IF PARTY RELATED TO THE BANK	AMOUNT OF FACILITY	AMOUNT OF FACILITY TAKEN UP	MATURITY (Please tick box if rolled- over at last renewal date)	AMOUNT OF PROVISION MADE (capital or interest)	NATURE OF SECURITY	FACILITY AS PER CENTAGE OF CAPITAL BASE	CHANGE FROM PREVIOUS QUARTER	GRAND FATHERED Y/N

ON BALANCE SHEET

[illegible]

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[illegible]

MODULE 8

B2 LARGE EXPOSURES - THIRD PARTY BANKS

For each third party bank to which the reporting bank has an exposure in excess of 10% of net capital base, the components of that exposure should be listed below, separated as appropriate into on and off balance sheet components. Please leave an empty row on the form to separate the exposures to one third party bank from those to the next.

MODULE 8

B2 LARGE EXPOSURES - THIRD PARTY BANKS

For each third party bank to which the reporting bank has an exposure in excess of 10% of net capital base, the components of that exposure should be listed below, separated as appropriate into on and off balance sheet components. Please leave an empty row on the form to separate the exposures to one third party bank from those to the next.

MODULE 8

B2 LARGE EXPOSURES - THIRD PARTY BANKS

For each third party bank to which the reporting bank has an exposure in excess of 10% of net capital base, the components of that exposure should be listed below, separated as appropriate into on and off balance sheet components. Please leave an empty row on the form to separate the exposures to one third party bank from those to the next.

[illegible]

MODULE 8

B3 LARGE EXPOSURES - SOVEREIGNS

For each sovereign entity to which the reporting bank has an exposure in excess of 10% of net capital base, the components of that exposure should be listed below, separated as appropriate into on and off balance sheet components. Please leave an empty row on the form to separate the exposures to one sovereign entity from those to the next.

1 NAME AND LOCATION OF COUNTERPARTY	2 LOWEST RATING OF COUNTERPARTY (please preface by S, F or M)	3 NATURE OF EXPOSURE (e.g. loan, guarantee, government backed securities, etc)	4 AMOUNT	5 CREDIT EQUIVALENT AMOUNT (off balance sheet exposures only)	6 MATURITY (Please tick box if rolled-over at last renewal date)	7 AMOUNT OF PROVISION MADE	8 EXPOSURE AS PER CENTAGE OF CAPITAL BASE	9 CHANGE FROM PREVIOUS QUARTER	10 GRAND FATHERED Y / N
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ON BALANCE SHEET

[illegible]

OFF BALANCE SHEET

[illegible]

MODULE 8

B4 UPSTREAMING - PARENT AND GROUP ENTITIES

For each parent or group entity to which the reporting bank has an exposure, regardless of the size, the components of that exposure should be listed below, separated as appropriate into on and off balance sheet components. Please leave an empty row on the form to separate the exposures to one parent or group entity from those to the next.

1 NAME AND LOCATION OF COUNTERPARTY	2 LOWEST RATING OF COUNTERPARTY (please preface by S, F or M)	3 NATURE OF EXPOSURE (e.g. market loan, CD, FRN, interest rate contract, etc)	4 AMOUNT	5 CREDIT EQUIVALENT AMOUNT (off balance sheet exposures only)	6 MATURITY (Please tick box if rolled-over at last renewal date)	7 AMOUNT OF PROVISION MADE	8 EXPOSURE AS PER CENTAGE OF CAPITAL BASE	9 CHANGE FROM PREVIOUS QUARTER
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ON BALANCE SHEET

[illegible]

1	2	3	4	5	6	7	8	9
NAME AND LOCATION OF COUNTERPARTY	LOWEST RATING OF COUNTERPARTY (please preface by S, F or M)	NATURE OF EXPOSURE (e.g. market loan, CD, FRN, interest rate contract, etc)	NOMINAL AMOUNT	CREDIT EQUIVALENT AMOUNT (off balance sheet exposures only)	MATURITY (Please tick box if rolled-over at last renewal date)	AMOUNT OF PROVISION MADE	EXPOSURE AS PER CENTAGE OF CAPITAL BASE	CHANGE FROM PREVIOUS QUARTER

OFF BALANCE SHEET

[illegible]

TOTAL UPSTREAMING AS % OF ASSETS	#DIV/0!
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MODULE 8

£000's

PROFIT & LOSS ACCOUNT

Based on management accounts year-to-date:

C	Line	Item	Amount
Income			
		Banking Income	
	C.1	Interest Income	
	C.2	Interest Expense (Enter absolute value)	
	C.3	Net Interest Income	0
	C.4	Profit/loss on foreign exchange dealing and currency positions	
	C.5	Profit/Loss on investments held for dealing	
	C.6	Net Income from banking fees, charges and commissions	
	C.7	Increase / decrease in book value of investments	
	C.8	Total Banking Income	0
		Non Banking Income	
	C.9	Investment management fees	
	C.10	Trust and company administration fees	
	C.11	Trustee/Custodian fees	
	C.12	Fund management fees	
	C.13	Investment dealing profits and commissions	
	C.14	Administered bank/trust company fees	
	C.15	Other	
	C.16	Total Non Banking Income	0
		Dividends and other income	
	C.17	Dividends/share of profits (or losses) from subsidiaries and associated companies (report a loss as a negative)	
	C.18	Profit (loss) on fixed assets (inc revaluation of fixed assets)	
	C.19	Other Income	
	C.20	Dividends and other income	0
	C.21	Total Income	0
Expenses			
		Operating Expenses	
	C.22	All Operating Expenses except:	
	C.23	Group Management/Administration Charge	
	C.24	Staff costs	
	C.25	Systems expenses	
	C.26	Premises & Equipment	
	C.27	Audit & Legal fees	
	C.28	Total Operating Expenses	0
		Profit before extraordinary items	0
	C.29	Bad debt provisions (capital and interest)	
	C.30	Profit before extraordinary items and tax	0
	C.31	Extraordinary Items	
	C.32	Taxation	
	C.33	Profits before dividends	0
	C.34	Dividends	
	C.35	Profit retained	0

MODULE 8

D PROVISIONS AGAINST BAD AND DOUBTFUL DEBTS

£000's		SPECIFIC	GENERAL	TOTAL
D.1	Previous balance as at:			0
D.2	Adjustments for acquisitions/disposals			0
D.3	Adjustments for exchange rate movements			0
D.4	Charge/credit to profit & loss			0
D.5	Amounts written off (gross)			0
D.6	Other			0
D.7	Current balance	0	0	0
D.8	Recoveries of amounts previously written off			0
D.9	Gross values of loans against which specific provisions have been made			
D.10	Total provisions against investments			

D.11 NON-PERFORMING ASSETS AND LOANS

D.12	Loans and other assets - 60 days past due	
D.13	Loans and other assets - 90 days past due	

D.14 CLASSIFICATION OF LOANS AND ADVANCES

D.14.1 Grade A Satisfactory	D.14.2 Grade B Watch List	D.14.3 Grade C Substandard	D.14.4 Grade D Loss	D.14.5 Value Impaired Loans (VIL)
				0

MODULE 8

E	STAFF NUMBERS	£000's	(A)	(B)
E.1	Full time			
			Number	F.T.E
E.2	Part time			
E.3	TOTAL STAFF (F.T.E.)			0.0
E.4	of which number with essential housing licences			

MODULE 8

F

ESTIMATED CURRENCIES OF DEPOSIT LIABILITIES

£000s

Sterling	<input type="text"/>
US Dollar	<input type="text"/>
Swiss Franc	<input type="text"/>
Euro	<input type="text"/>
Canadian Dollar	<input type="text"/>
Japanese Yen	<input type="text"/>
Australian Dollar	<input type="text"/>
Hong Kong Dollar	<input type="text"/>
Other currencies	<input type="text"/>
TOTAL	<input type="text" value="0"/>

MODULE 9		Committed Standby Facilities	Total	Overdue	Next Day	2 days to <8 days	8 days to <1 month	1 month to <3 months	3 months to <6 months	6 months to <1 year	1 year to <3 years	3 years to <5 years	5 years & over & incl undated	
<u>LIABILITIES / OUTFLOWS</u>														
A.1	Banks/building societies		0											
A.2	Financial corporations		0											
A.3	Non-financial corporations		0											
A.4	Public sector		0											
A.5	Households and individual trusts		0											
A.6	Undrawn commitments to make loans & advances etc		0											
A.7	Other liabilities		0											
A.8	TOTAL LIABILITIES / OUTFLOWS		0	0	0	0	0	0	0	0	0	0	0	
<u>ASSETS / INFLOWS</u>														
A.9	Market loans		0											
A.10	Bills, certificates of deposit etc.: Treasury/local authority bills/CDs		0											
A.11	Commercial paper and FRNs of less than 1 year's maturity		0											
A.12	Investments: OECD government securities		0											
A.13	Other		0											
A.14	Loans and advances		0											
A.15	All other assets		0											
A.16	TOTAL ASSETS / INFLOWS		0	0	0	0	0	0	0	0	0	0	0	
A.17		Mis-match		0	0	0	0	0	0	0	0	0	0	
A.18		Running mis-match		0	0	0	0	0	0	0	0	0	0	
A.19	Running mis-match at one month as percentage of total liabilities:				#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	
A.20				Limits		0%	-5%							
						#DIV/0!	#DIV/0!							

MODULE 10

Interest Rate Risk in the Banking Book

Item	Nature of Item	Risk
1.1	Interest Rate Risk - Accounting Currency	0
1.2	Interest Rate Risk - Other Currency (1)	0
1.3	Interest Rate Risk - Other Currency (2)	0
1.4	Interest Rate Risk - Other Currency (3)	0
1.5	Interest Rate Risk - All Other Currencies	0
Total Interest Rate Risk		0
As a percentage of Tier 1 and Tier 2 capital		#DIV/0!

MODULE 10

Interest Rate Risk - Accounting Currency

Line	Up to 1 Month	1 month to <3 months	3 months to <6 months	6 months to <12 months	1 year to <2 years	2 years to <4 years	4 years to <10 years	Over 10 years
A Shock move 200bp								
A.1 Balance Sheet Assets								
A.1.1 Deposits with banks/building societies								
A.1.2 Debt Securities								
A.1.3 Loans and Overdrafts								
A.1.4 Mortgages								
A.1.5 All Other Balance Sheet Assets								
A.1 Balance Sheet Assets								
A.2 Off Balance Sheet Assets								
A.2.1 Interest Rate Contracts								
A.2.2 Forward Foreign Exchange Purchases								
A.2.3 Other								
A.2 Off Balance Sheet Assets								
A Assets								
B Shock move 200bp								
B.1 Balance Sheet Liabilities								
B.1.1 Call/Notice Accounts								
B.1.2 Fixed Term Accounts								
B.1.3 Other Accounts								
B.1.4 Bonds Issued								
B.1.5 All Other Balance Sheet Liabilities								
B.1 Balance Sheet Liabilities								
B.2 Off Balance Sheet Liabilities								
B.2.1 Interest Rate Contracts								
B.2.2 Forward Foreign Exchange Sales								
B.2.3 Other								
B.2 Off Balance Sheet Liabilities								
B Liabilities								
C Shock move 200bp								
C.1 Net Position								
C.2 Weighting	(0.08%)	(0.32%)	(0.72%)	(1.43%)	(2.77%)	(5.45%)	(11.57%)	(17.84%)
C.3 Weighted Position								
D Loss								

MODULE 10

Interest Rate Risk - Other currency (1)

Line	Up to 1 Month	1 month to <3 months	3 months to <6 months	6 months to <12 months	1 year to <2 years	2 years to <4 years	4 years to <10 years	Over 10 years
A Shock move 200bp								
A.1 Balance Sheet Assets								
A.1.1 Deposits with banks/building societies								
A.1.2 Debt Securities								
A.1.3 Loans and Overdrafts								
A.1.4 Mortgages								
A.1.5 All Other Balance Sheet Assets								
A.1 Balance Sheet Assets								
A.2 Off Balance Sheet Assets								
A.2.1 Interest Rate Contracts								
A.2.2 Forward Foreign Exchange Purchases								
A.2.3 Other								
A.2 Off Balance Sheet Assets								
A Assets								
B Shock move 200bp								
B.1 Balance Sheet Liabilities								
B.1.1 Call/Notice Accounts								
B.1.2 Fixed Term Accounts								
B.1.3 Other Accounts								
B.1.4 Bonds Issued								
B.1.5 All Other Balance Sheet Liabilities								
B.1 Balance Sheet Liabilities								
B.2 Off Balance Sheet Liabilities								
B.2.1 Interest Rate Contracts								
B.2.2 Forward Foreign Exchange Sales								
B.2.3 Other								
B.2 Off Balance Sheet Liabilities								
B Liabilities								
C Shock move 200bp								
C.1 Net Position								
C.2 Weighting	(0.08%)	(0.32%)	(0.72%)	(1.43%)	(2.77%)	(5.45%)	(11.57%)	(17.84%)
C.3 Weighted Position								
D Loss								

MODULE 10

Interest Rate Risk - Other currency (2)

Line	Up to 1 Month	1 month to <3 months	3 months to <6 months	6 months to <12 months	1 year to <2 years	2 years to <4 years	4 years to <10 years	Over 10 years
A Shock move 200bp								
A.1 Balance Sheet Assets								
A.1.1 Deposits with banks/building societies								
A.1.2 Debt Securities								
A.1.3 Loans and Overdrafts								
A.1.4 Mortgages								
A.1.5 All Other Balance Sheet Assets								
A.1 Balance Sheet Assets								
A.2 Off Balance Sheet Assets								
A.2.1 Interest Rate Contracts								
A.2.2 Forward Foreign Exchange Purchases								
A.2.3 Other								
A.2 Off Balance Sheet Assets								
A Assets								
B Shock move 200bp								
B.1 Balance Sheet Liabilities								
B.1.1 Call/Notice Accounts								
B.1.2 Fixed Term Accounts								
B.1.3 Other Accounts								
B.1.4 Bonds Issued								
B.1.5 All Other Balance Sheet Liabilities								
B.1 Balance Sheet Liabilities								
B.2 Off Balance Sheet Liabilities								
B.2.1 Interest Rate Contracts								
B.2.2 Forward Foreign Exchange Sales								
B.2.3 Other								
B.2 Off Balance Sheet Liabilities								
B Liabilities								
C Shock move 200bp								
C.1 Net Position								
C.2 Weighting	(0.08%)	(0.32%)	(0.72%)	(1.43%)	(2.77%)	(5.45%)	(11.57%)	(17.84%)
C.3 Weighted Position								
D Loss								

MODULE 10

Interest Rate Risk - Other currency (3)

Line	Up to 1 Month	1 month to <3 months	3 months to <6 months	6 months to <12 months	1 year to <2 years	2 years to <4 years	4 years to <10 years	Over 10 years
A Shock move 200bp								
A.1 Balance Sheet Assets								
A.1.1 Deposits with banks/building societies								
A.1.2 Debt Securities								
A.1.3 Loans and Overdrafts								
A.1.4 Mortgages								
A.1.5 All Other Balance Sheet Assets								
A.1 Balance Sheet Assets								
A.2 Off Balance Sheet Assets								
A.2.1 Interest Rate Contracts								
A.2.2 Forward Foreign Exchange Purchases								
A.2.3 Other								
A.2 Off Balance Sheet Assets								
A Assets								
B Shock move 200bp								
B.1 Balance Sheet Liabilities								
B.1.1 Call/Notice Accounts								
B.1.2 Fixed Term Accounts								
B.1.3 Other Accounts								
B.1.4 Bonds Issued								
B.1.5 All Other Balance Sheet Liabilities								
B.1 Balance Sheet Liabilities								
B.2 Off Balance Sheet Liabilities								
B.2.1 Interest Rate Contracts								
B.2.2 Forward Foreign Exchange Sales								
B.2.3 Other								
B.2 Off Balance Sheet Liabilities								
B Liabilities								
C Shock move 200bp								
C.1 Net Position								
C.2 Weighting		(0.08%)	(0.32%)	(0.72%)	(1.43%)	(2.77%)	(5.45%)	(11.57%)
C.3 Weighted Position								
D	Loss							

MODULE 10

Interest Rate Risk - All Other Currencies

Line	Up to 1 Month	1 month to <3 months	3 months to <6 months	6 months to <12 months	1 year to <2 years	2 years to <4 years	4 years to <10 years	Over 10 years
A Shock move 200bp								
A.1 Balance Sheet Assets								
A.1.1 Deposits with banks/building societies								
A.1.2 Debt Securities								
A.1.3 Loans and Overdrafts								
A.1.4 Mortgages								
A.1.5 All Other Balance Sheet Assets								
A.1 Balance Sheet Assets								
A.2 Off Balance Sheet Assets								
A.2.1 Interest Rate Contracts								
A.2.2 Forward Foreign Exchange Purchases								
A.2.3 Other								
A.2 Off Balance Sheet Assets								
A Assets								
B Shock move 200bp								
B.1 Balance Sheet Liabilities								
B.1.1 Call/Notice Accounts								
B.1.2 Fixed Term Accounts								
B.1.3 Other Accounts								
B.1.4 Bonds Issued								
B.1.5 All Other Balance Sheet Liabilities								
B.1 Balance Sheet Liabilities								
B.2 Off Balance Sheet Liabilities								
B.2.1 Interest Rate Contracts								
B.2.2 Forward Foreign Exchange Sales								
B.2.3 Other								
B.2 Off Balance Sheet Liabilities								
B Liabilities								
C Shock move 200bp								
C.1 Net Position								
C.2 Weighting	(0.08%)	(0.32%)	(0.72%)	(1.43%)	(2.77%)	(5.45%)	(11.57%)	(17.84%)
C.3 Weighted Position								
D Loss								

MODULE 11**Leverage ratio reporting template****On-balance sheet exposures**

1	On-balance sheet items (exclude derivatives and SFTs; include collateral)	
2	(Assets deducted in determining Basel III Tier 1 capital)	
3	Total on-balance sheet exposures (excluding derivatives and SFTs)	0

Derivative exposures

4	Replacement cost (net of eligible cash variation margin)	
5	Add-on amount	
6	Gross up for derivatives collateral provided	
7	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	
8	(Exempted CCP leg of client-cleared trade exposures)	
9	Gross notional credit derivatives sold	
10	(Notional offsets and add-on deductions for written credit derivatives)	
11	Total derivative exposures	0

Securities financing transaction exposures

12	Gross SFT assets (with no recognition of accounting netting), after adjusting for sale accounting transactions	
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	
14	SFT counterparty exposure	
15	Agent transaction exposures	
16	Total securities financing transaction exposures	0

Other off-balance sheet exposures

17	Off-balance sheet exposure at gross notional amount	
18	Adjustments for conversion to credit equivalent amount	
19	Other off-balance sheet exposures	0

Capital and Total Exposures

20	Tier 1 capital (end of reporting period value)	0
21	Total Exposures (end of reporting period value)	0

Leverage Ratio

22	Basel III leverage ratio (%)	#DIV/0!
----	-------------------------------------	---------