

MODULE 6 Balance Sheet Assets		LBS2	LBS3	LBS4	
Line E	Item	Claims - loans	Claims - Debt Securities	Claims - Other	Not to be reported
<b>E.1</b>	<b>Cash</b>				
E.1.1	Notes and coins	X			
E.1.2	Cash items in the course of collection			X	
E.1.3	Gold				X
<b>E.1.4</b>	<b>SUBTOTAL</b>				
<b>E.2</b>	<b>Loans to Banks</b>				
E.2.1	Loans to Parent	X			
E.2.2	Loans to other group entities	X			
E.2.3	Loans to other banks	X			
<b>E.2.4</b>	<b>SUBTOTAL</b>				
<b>E.3</b>	<b>Marketable Assets</b>				
E.3.1	Government debt		X		
E.3.2	Public Sector Entities debt		X		
E.3.3	Parent issued CDs, CP and FRNs		X		
E.3.4	Other group bank issued CDs, CP and FRNs		X		
E.3.5	Other bank issued CDs, CP and FRNs		X		
E.3.6	Other CP		X		
E.3.7	Debt to parent		X		
E.3.8	Other group bank debt		X		
E.3.9	Other bank debt		X		
<b>E.3.10</b>	<b>SUBTOTAL</b>				
<b>E.4</b>	<b>Other Marketable Assets</b>				
E.4.1	Debt - group non-banking entities		X		
E.4.2	Debt - Corporate		X		
E.4.3	Debt - Securitisation exposures - non equity		X		
E.4.4	Bank equity holdings		X		
E.4.5	Corporate equity holdings		X		
E.4.6	Securitisation exposures - equity tranche holdings		X		
<b>E.4.7</b>	<b>SUBTOTAL</b>				
<b>E.5</b>	<b>Loans and Advances</b>				
E.5.1	Loans to group non-banking entities	X			
E.5.2	Loans to Sovereigns	X			
E.5.3	Loans to Public Sector Entities	X			
E.5.4	Corporate Loans	X			
E.5.5	Retail Loans				
E.5.5.1	<i>of which: Individuals and Households</i>	X			
E.5.5.2	<i>Trusts</i>	X			
E.5.5.3	<i>Other</i>	X			
E.5.6	Residential Mortgages	X			
E.5.7	Capital Connected Loans	X			
<b>E.5.8</b>	<b>SUBTOTAL</b>				
<b>E.6</b>	<b>Non Marketable Investments</b>				
E.6.1	Government Debt		X		
E.6.2	Public Sector Entity Debt		X		
E.6.3	Debt to parent		X		
E.6.4	Other group bank debt		X		
E.6.5	Other bank debt		X		
E.6.6	Debt - group non-banking entities		X		
E.6.7	Debt - Corporate		X		
E.6.8	Debt - Securitisation exposures - non equity		X		
E.6.9	Capital Investment in subsidiaries and other associated companies			X	
E.6.10	Capital Investment in other banks			X	
E.6.11	Corporate equity		X		
E.6.12	Securitisation exposures - equity tranches		X		
<b>E.6.13</b>	<b>SUBTOTAL</b>				
<b>E.7</b>	<b>Other Financial</b>				
E.7.1	Items in suspense			X	
E.7.2	Settlement Balances			X	
E.7.3	Debtors and Prepayments, interest receivable			X	
E.7.4	Operating leases				X
E.7.5	All past due assets	See footnote *			
E.7.6	Other assets			X	
<b>E.7.7</b>	<b>SUBTOTAL</b>				
<b>E.8</b>	<b>Other</b>				
E.8.1	Premises owned and occupied by the reporting bank				X
E.8.2	Other land and property owned by the reporting bank				X
E.8.3	Plant, equipment, leasehold premises, and motor vehicles				X
E.8.4	Intangible assets including goodwill				X
<b>E.8.5</b>	<b>SUBTOTAL</b>				
<b>E.9</b>	<b>TOTAL ASSETS</b>				

\* E.7.5 Past due assets should be reported under the type of asset. i.e loans are LBS2

MODULE 6		LBS6	LBS7	LBS8	
		Liabilities - Deposits	Liabs - Debt Sec Issues	Liabilities - Other	Not to be reported
Balance Sheet Liabilities					
Line F	Item				
<b>F.1</b>	<b>Banks</b>				
F.1.1	Parent bank	X			
F.1.2	Other group banks	X			
F.1.3	All other banks	X			
<b>F.1.4</b>	<b>TOTAL BANKS</b>				
F.1.5	<i>Of which: Swiss fiduciary deposits</i>	X			
<b>F.2</b>	<b>FINANCIAL CORPORATIONS</b>	X			
<b>F.3</b>	<b>NON-FINANCIAL CORPORATIONS</b>	X			
<b>F.4</b>	<b>PUBLIC SECTOR</b>	X			
<b>F.5</b>	<b>Households and Individual Trusts</b>				
F.5.1	Individuals & Households	X			
F.5.2	Trusts	X			
F.5.3	Other	X			
<b>F.5.4</b>	<b>TOTAL HOUSEHOLDS AND INDIVIDUAL TRUSTS</b>				
<b>F.6</b>	<b>ALL OTHER DEPOSITS</b>	X			
<b>F.7</b>	<b>TOTAL DEPOSITS</b>				
<b>F.8</b>	<b>CDs and Other Debt</b>				
F.8.1	Certificates of deposit issued	X			
F.8.2	Structured products issued (non-deposits)		X		
F.8.3	Promissory notes, bills and other short term paper issued		X		
F.8.4	Non-capital term debt issued		X		
<b>F.8.5</b>	<b>SUBTOTAL</b>				
<b>F.9</b>	<b>Creditors, Accruals etc</b>				
F.9.1	Interest payable			X	
F.9.2	Creditors and accruals			X	
F.9.3	Current taxation				X
F.9.4	Other taxation				X
F.9.5	Settlement balances				X
F.9.6	Items in suspense				X
F.9.7	Revenue Reserves, Own Funds, unverified profits*			X	X
F.9.8	Other liabilities				X
<b>F.9.9</b>	<b>SUBTOTAL</b>				
<b>F.10</b>	<b>TOTAL LIABILITIES</b>				

\* F.9.7 Own funds should be reported on LBS8, revenue reserves and unverified profits should not be reported.

Capital		LBS6	LBS7	LBS8	
		Liabilities - Deposits	Liabs - Debt Sec Issues	Liabilities - Other	Not to be reported
<b>A</b>	<b>Tier 1 Capital</b>				
A.1	Ordinary shares/Common Stock			X	
A.2	Perpetual non-cumulative preferred stock			X	
A.3	Reserves:				
A.3.1	Share Premium Account			X	
A.3.2	Disclosed Prior Year Reserves				X
A.3.3	FX Translation Differences				X
A.3.4	Current Year's profit verified by external audit			X	
	<b>Total Reserves:</b>				
A.4	Current Year Losses			X	
A.5	Minority Interests in Tier 1			X	
A.6	<b>Total</b>				
A.7	Less: (adjustments to capital)				
A.7.1	Goodwill and other intangible assets				X
A.7.2	Securitisations - gains on sale				X
	<b>Total deductions:</b>				
	<b>TOTAL TIER 1</b>				
<b>B</b>	<b>Tier 2 Capital</b>				
B.1	Fixed Asset Revaluation Reserve			X	
B.2	Reserves/fair value gains of securities not held for trading				X
B.3	General Provisions			X	
B.4	Hybrid Debt/Equity instruments			X	
B.5	Subordinated term debt	X			
B.6	Minority interests in Tier 2			X	
B.7	<b>Total</b>				
B.8	Less: (adjustments to capital)				
B.8.1	Excess General Provisions				X
B.8.2	Amortisation on Tier 2 subordinated debt	X			
B.8.3	Excess Tier 2 subordinated debt				X
B.8.4	Excess Tier 2				X
	<b>Total deductions:</b>				
	<b>TOTAL TIER 2</b>				
<b>C</b>	<b>Deductions from Capital</b>				
C.1	Investment in Subsidiaries				
C.2	Capital connected loans				
C.3	Holdings of banks' Capital Instruments				
C.4	Securitisations - Equity Tranches				
C.5	Off balance sheet items of a capital nature				
C.6	IRB deductions, including deduction for excess expected losses				X
C.7	Other				X
	<b>TOTAL DEDUCTIONS</b>				
<b>D</b>	<b>Capital after deductions</b>				
D.1.1	Tier 1 Capital				
D.1.2	Deductions pro rata				
D.1	Net Tier 1 capital				
D.2.1	Tier 2 Capital				
D.2.2	Deductions pro rata				
D.2	Net Tier 2 capital				
	<b>ADJUSTED CAPITAL BASE (Tiers 1&amp;2)</b>				