

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.

*alphanumeric**number***Basic liquid asset requirement**

- 3 Basic liquid asset requirement based on fixed overheads
 4 Basic liquid asset requirement based on client guarantees

*number**number***Core liquid assets held**

- 5 Core liquid assets held, excluding receivables from trade debtors
 6 Trade receivables used to meet core liquid asset requirement
 7 Total core liquid assets held

*number**number**number***Liquid assets threshold requirement/wind-down trigger**

- 8 Liquid asset threshold requirement
 9 Liquid asset wind-down trigger

*number**number***Non-core liquid assets held**

- 10 Value of non-core liquid assets held pre-haircut
 11 Value of non-core liquid assets post-haircut

*number**number*

A

Part A: Basis of completion of ICARA process

| | | |
|---|---|--------|
| 1 | Is this report on behalf of a consolidation group? | Y/N |
| 2 | If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation. | number |
| 3 | Has the ICARA process review been completed through a group-level arrangement? | Y/N |
| 4 | What is the accounting reference date of this ICARA questionnaire? | Date |
| 5 | Has the ICARA process/document been reviewed and approved by the firm's governing body? | Y/N |
| 6 | On what date was the ICARA process/document signed off by the firm's governing body? | Date |

Part B: Assessing and monitoring the adequacy of own funds**Own funds held as at ICARA accounting reference date**

| | | |
|---|--|--------|
| 7 | CET1 own funds held (net of deductions - see MIFIDPRU 3.3) | number |
| 8 | AT1 own funds held (net of deductions - see MIFIDPRU 3.4) | number |
| 9 | T2 own funds held (net of deductions - see MIFIDPRU 3.5) | number |

Own funds threshold requirement - identified through the ICARA process

| | | |
|----|--|--------|
| 10 | Own funds threshold requirement | number |
| 11 | Own funds to address risks from ongoing activities | number |
| 12 | Own funds necessary for orderly wind-down | number |

Additional own funds requirement specified by FCA

| | | |
|----|--|--------|
| 13 | Has the FCA specified an own funds requirement for the firm? | Y/N |
| 14 | If yes, what is the basis for FCA specified requirement | Y/N |
| 15 | Own funds threshold requirement | Y/N |
| 16 | Own funds wind-down trigger | number |
| 17 | Own funds threshold requirement set by the FCA | number |
| | Own funds wind-down trigger set by the FCA | number |

Part B1: Breakdown of additional own funds requirement to address risks from ongoing activities (Non-SNI firms only)

| | | |
|----|---|--------|
| 18 | Additional own funds for asset management activity | number |
| 19 | Additional own funds for holding client money | number |
| 20 | Additional own funds for safeguarding assets | number |
| 21 | Additional own funds for reception and transmission of orders, or executing client orders | number |
| 22 | Additional own funds for market risk | number |
| 23 | Additional own funds for positions associated with clearing risk | number |
| 24 | Additional own funds for trading activity on the firm's own account | number |
| 25 | Additional own funds for trading activity in clients' names | number |
| 26 | Additional own funds for trading counterparty risk | number |
| 27 | Additional own funds for concentration risk | number |
| 28 | Additional own funds for risks from ongoing activities not captured in rows A16 - A24 | number |
| 29 | Description of risks | Alpha |

Part B2: Breakdown of additional own funds necessary for orderly wind-down (Non-SNI firms only)

| | | |
|----|----------------------|-------|
| 30 | Description of risks | Alpha |
|----|----------------------|-------|

Part C: Assessing and monitoring the adequacy of liquid assets held**Liquid assets held as at ICARA accounting reference date**

| | | |
|----|---|--------|
| 31 | Core liquid assets (see MIFIDPRU 6.3) | number |
| 32 | Non-core liquid assets - pre-haircut (see MIFIDPRU 7.7) | number |
| 33 | Non-core liquid assets - post-haircut (see MIFID PRU 7.7) | number |

Liquid assets required as identified through the ICARA process

| | | |
|----|---|---------------|
| 34 | Liquid assets threshold requirement | <i>number</i> |
| | Additional liquid assets required to fund ongoing business operations at any given point in time (MIFIDPRU 7.7) | |
| 35 | Quarter 1 | <i>number</i> |
| 36 | Quarter 2 | <i>number</i> |
| 37 | Quarter 3 | <i>number</i> |
| 38 | Quarter 4 | <i>number</i> |
| 39 | Additional liquid assets required to start wind-down (MIFIDPRU 7.7) | <i>number</i> |

Meeting debts as they fall due

| | | |
|----|---|--------------|
| 40 | Has the firm at any point not been able to meet its debts as they fall due? | <i>Y/N</i> |
| 41 | Please provide details | <i>Alpha</i> |

Additional liquid assets requirement specified by FCA

| | | |
|----|--|---------------|
| 42 | Has the FCA specified a liquid asset requirement for the firm? | <i>Y/N</i> |
| | If yes, basis for FCA specified requirement | |
| 43 | Liquid assets threshold requirement | <i>Y/N</i> |
| 44 | Liquid assets wind-down trigger | <i>Y/N</i> |
| 45 | Liquid assets threshold requirement specified by the FCA | <i>number</i> |
| 46 | Liquid assets wind-down trigger specified by the FCA | <i>number</i> |

Part D: MiFID investment services and activities and business model**MiFID investment services and activities**

Indicate the MiFID investment services and activities the firm provides

| | | |
|----|---|------------|
| 47 | Reception and transmission of orders in relation to one or more financial instruments [A1] | <i>Y/N</i> |
| 48 | Execution of orders on behalf of clients [A2] | <i>Y/N</i> |
| 49 | Dealing on own account [A3] | <i>Y/N</i> |
| 50 | Portfolio management [A4] | <i>Y/N</i> |
| 51 | Investment advice [A5] | <i>Y/N</i> |
| 52 | Underwriting of financial instruments and/or placing of financial instruments on a firm commitment basis [A6] | <i>Y/N</i> |
| 53 | Placing of financial instruments without a firm commitment basis [A7] | <i>Y/N</i> |
| 54 | Operation of an MTF [A8] | <i>Y/N</i> |
| 55 | Operation of an OTF [A9] | <i>Y/N</i> |

Other business activities

Indicate the other business services and activities the firm provides

| | | |
|----|---|---------------|
| 56 | Holding client assets or client money for non-MiFID business | <i>Y/N</i> |
| 57 | Operating 'name give-up' as an inter-dealer broker | <i>Y/N</i> |
| 58 | Delegation of discretionary portfolio management to other firms | <i>Y/N</i> |
| 59 | If yes, what is the value delegated to other firms | <i>number</i> |
| 60 | Discretionary portfolio management delegated from other firms | <i>Y/N</i> |
| 61 | If yes, what is the value delegated from other firms | <i>number</i> |
| 62 | Clearing activities | <i>Y/N</i> |
| 63 | Corporate finance business | <i>Y/N</i> |
| 64 | Venture capital business | <i>Y/N</i> |

| | A | B | C |
|--|--------------------------|--------------------------|--------------------------|
| Basis of completion | | | |
| 1 Is this report on behalf of a consolidation group? | <i>alphanumeric</i> | | |
| 2 If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation. | <i>number</i> | | |
| 3 Accounting reference date | <i>Date</i> | | |
| Part A: Remuneration | Non-MRTs | MRTs | |
| 4 Number of staff | <i>number</i> | <i>number</i> | |
| 5 Total fixed remuneration | <i>number</i> | <i>number</i> | |
| 6 Total variable remuneration | <i>number</i> | <i>number</i> | |
| 7 - of which, awarded in cash | <i>number</i> | <i>number</i> | |
| 8 - of which, awarded in non-cash | <i>number</i> | <i>number</i> | |
| 9 Proportion of total variable remuneration deferred | <i>number</i> | <i>number</i> | |
| Part B: Adjustments | Non-MRTs | MRTs | |
| 10 Number of individual awards of variable remuneration that have been downwardly adjusted in-year | <i>number</i> | <i>number</i> | |
| 11 Total of all in-year adjustments to variable remuneration | <i>number</i> | <i>number</i> | |
| 12 Number of individual awards of variable remuneration from previous years that have been downwardly adjusted (malus) | <i>number</i> | <i>number</i> | |
| 13 Total of adjustments to previous years' awards of variable remuneration | <i>number</i> | <i>number</i> | |
| 14 Number of individual awards of variable remuneration to which clawback has been applied | <i>number</i> | <i>number</i> | |
| 15 Total amount of clawback applied. | <i>number</i> | <i>number</i> | |
| Part C: Highest earning individuals | Highest earner 1 | Highest earner 2 | Highest earner 3 |
| 16 Is the individual a material risk taker? | <i>Yes/No</i> | <i>Yes/No</i> | <i>Yes/No</i> |
| 17 Does the individual work in the front, middle or back office? | <i>front/middle/back</i> | <i>front/middle/back</i> | <i>front/middle/back</i> |
| 18 Fixed remuneration | <i>number</i> | <i>number</i> | <i>number</i> |
| 19 Variable remuneration | <i>number</i> | <i>number</i> | <i>number</i> |
| 20 - of which, awarded in cash | <i>number</i> | <i>number</i> | <i>number</i> |
| 21 - of which, awarded in non-cash | <i>number</i> | <i>number</i> | <i>number</i> |
| 22 Proportion of variable remuneration deferred | <i>number</i> | <i>number</i> | <i>number</i> |

A

| | | |
|----|--|---------------------|
| | Capital held as own funds | |
| 1 | CET1 own funds held | <i>number</i> |
| 2 | AT1 own funds held | <i>number</i> |
| 3 | T2 own funds held | <i>number</i> |
| | IPRU-INV Funds under management requirement | |
| 4 | Total funds under management | <i>number</i> |
| 5 | Funds under management requirement | <i>number</i> |
| | IPRU-INV Fixed overheads requirement | |
| 6 | Total annual relevant expenses | <i>number</i> |
| 7 | Indicate if varied due to material change in business model. | <i>Yes/No</i> |
| | Professional negligence | |
| 8 | Capital requirement, or PII | <i>alphanumeric</i> |
| 9 | Additional own funds held (IPRU-INV 11.3.14EU) | <i>number</i> |
| 10 | PII capital requirement (IPRU-INV 11.3.15EU AND 11.13.16R) | <i>number</i> |
| | Liquid asset requirement | |
| 11 | Liquid asset requirement | <i>number</i> |
| 12 | Liquid assets held | <i>number</i> |