

A

Basis of completion

Is this report on behalf of a consolidation group?

alphanumeric

If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation.

*number***Basic liquid asset requirement**

Basic liquid asset requirement based on fixed overheads

number

Basic liquid asset requirement based on client guarantees

*number***Core liquid assets held**

Core liquid assets held, excluding receivables from trade debtors

number

Trade receivables used to meet core liquid asset requirement

number

Total core liquid assets held

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

Liquid asset threshold requirement

number

Liquid asset wind-down trigger

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

Value of non-core liquid assets held pre-haircut

number

Value of non-core liquid assets post-haircut

number

A

Part A: Basis of completion of ICARA process

Is this report on behalf of a consolidation group?

Y/N

If yes, please list the firm reference numbers of all FCA regulated entities in the consolidated situation.

number

Has the ICARA process review been completed through a group-level arrangement?

Y/N

What is the accounting reference date of this ICARA questionnaire?

Date

Has the ICARA process/document been reviewed and approved by the firm's governing body?

Y/N

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**

CET1 own funds held (net of deductions - see MIFIDPRU 3.3)

number

AT1 own funds held (net of deductions - see MIFIDPRU 3.4)

number

T2 own funds held (net of deductions - see MIFIDPRU 3.5)

number

Own funds threshold requirement - identified through the ICARA process

Own funds threshold requirement

number

Own funds to address risks from ongoing activities

number

Own funds necessary for orderly wind-down

number

Additional own funds requirement specified by FCA

Has the FCA specified an own funds requirement for the firm?

Y/N

If yes, what is the basis for FCA specified requirement

Own funds threshold requirement

Y/N

Own funds wind-down trigger

Y/N

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)

Additional own funds for asset management activity

number

Additional own funds for holding client money

number

Additional own funds for safeguarding assets

number

Additional own funds for reception and transmission of orders, or executing client orders

number

Additional own funds for market risk

number

Additional own funds for positions associated with clearing risk

number

Additional own funds for trading activity on the firm's own account

number

Additional own funds for trading activity in clients' names

number

Additional own funds for trading counterparty risk

number

Additional own funds for concentration risk

number

Additional own funds for risks from ongoing activities not captured in rows A16 - A24

number

Description of risks

Alpha

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

Description of risks

Alpha

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

Core liquid assets (see MIFIDPRU 6.3)

number

Non-core liquid assets - pre-haircut (see MIFIDPRU 7.7)

number

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	
	Reception and transmission of orders in relation to one or more financial instruments [A1]	<i>Y/N</i>
47		
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>
	Underwriting of financial instruments and/or placing of financial instruments on a firm commitment basis [A6]	<i>Y/N</i>
52		
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>

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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>