

Annex VIII - REPORTING ON GROUP CAPITAL TEST

INVESTMENT FIRMS TEMPLATES			
Template number	Template code	Name of the template /group of templates	Short name
		GROUP CAPITAL TEST	
11,1	IF 11.01	OWN FUNDS COMPOSITION - GROUP CAPITAL TEST	IF11.1
11,2	IF 11.02	OWN FUND INSTRUMENTS - GROUP CAPITAL TEST	IF11.2
11,3	IF 11.03	INFORMATION ON SUBSIDIARIES UNDERTAKINGS	IF11.3

IF 11.01 - OWN FUNDS COMPOSITION - GROUP CAPITAL TEST (IF11.1)

Rows	Item	Amount
		0010
0010	OWN FUNDS	
0020	TIER 1 CAPITAL	
0030	COMMON EQUITY TIER 1 CAPITAL	
0040	Fully paid up capital instruments	
0050	Share premium	
0060	Retained earnings	
0070	Previous years retained earnings	
0080	Profit eligible	
0090	Accumulated other comprehensive income	
0100	Other reserves	
0120	Adjustments to CET1 due to prudential filters	
0130	Other funds	
0145	(-)TOTAL DEDUCTIONS FROM COMMON EQUITY TIER 1	
0150	(-) Own CET1 instruments	
0190	(-) Losses for the current financial year	
0200	(-) Goodwill	
0210	(-) Other intangible assets	
0220	(-) Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities	
0230	(-) Qualifying holding outside the financial sector which exceeds 15% of own funds	
0240	(-) Total qualifying holdings in undertaking other than financial sector entities which exceeds 60% of its own funds	
0250	(-) CET1 instruments of financial sector entites where the investment firm does not have a significant investment	
0270	(-) Defined benefit pension fund assets	
0280	(-) Other deductions	
0295	CET1: Other capital elements, deductions and adjustments	
0300	ADDITIONAL TIER 1 CAPITAL	
0310	Fully paid up, directly issued capital instruments	
0320	Share premium	
0335	(-) TOTAL DEDUCTIONS FROM ADDITIONAL TIER 1	
0340	(-) Own AT1 instruments	
0380	(-) AT1 instruments of financial sector entities where the investment firm does not have a significant investment	
0400	(-) Other deductions	
0415	Additional Tier 1: Other capital elements, deductions and adjustments	
0420	TIER 2 CAPITAL	
0430	Fully paid up, directly issued capital instruments	
0440	Share premium	
0455	(-) TOTAL DEDUCTIONS FROM TIER 2	
0460	(-) Own T2 instruments	
0500	(-) T2 instruments of financial sector entities where the parent does not have a significant investment	
0525	Tier 2: Other capital elements, deductions and adjustments	

IF 11.02 - OWN FUND INSTRUMENTS - GROUP CAPITAL TEST (IF11.2)	
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		Amount
Rows	Item	0010
0010	CET1 instruments of financial sector entities in the investment firm group where the parent undertaking has a significant investment in those entities to the extent the parent is invested	
0020	AT1 instruments of financial sector entities in the investment firm group where the parent undertaking has a significant investment in those entities to the extent the parent is invested	
0030	T2 instruments of financial sector entities in the investment firm group where the parent undertaking has a significant investment in those entities to the extent the parent is invested	
0040	Holdings of financial sector entities in the investment firm group to the extent that they do not constitute own funds for the group entity the parent is invested in	
0050	Subordinated claims of financial sector entities in the investment firm group	
0060	Contingent liabilities in favour of entities in the investment firm group	
0070	Total own fund requirements for the subsidiary undertakings	

IF 11.03: INFORMATION ON SUBSIDIARIES UNDERTAKINGS (IF11.3)

Code	Type of code	Name of the undertaking	Parent / subsidiary	Country	Investments by the parent undertaking					Contingent liabilities of the parent in favour of the entity	Total own fund requirements	Permanent minimum capital	K-factor requirement											Fixed overhead requirements		
					CET1	AT1	T2	Holdings	Subordinated claims				Assets under management	Client money held - Segregated	Client money held - Non - segregated	Assets safeguarded and administered	Client orders handled - Cash trades	Client orders handled - Derivatives Trades	K-RET positions risk management	Clearing margin given	Trading counterparty default	Daily trading flow - Cash trades	Daily trading flow - Derivative trades		K-Concentration risk requirement	
																										0060
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200	0210	0220	0230	0240	0250	0260	0270