10 FSA018 – Exposures from the core UK group to the non-core large exposures group

This data item is only applicable to *firms* that have both a *core UK group* and an *NCLEG trading book permission* or an *NCLEG non-trading book permission*. It captures information on *exposures* from the members of a firm's *core UK group (*and the *firm)* to members of a firm's *non-core large exposures group.* A single report is required in respect of exposures from all members of the *firm's core UK group* (and the *firm)*, reflecting the exposures at the reporting date*.

FSA018 was originally constructed to capture information on the level of exposures from the UK integrated group to the diverse blocks and residual blocks, reflecting the intra-group large exposures regime in operation pre-2011However, *firms* should interpret this form on the basis of the *core UK group* and *non-core large exposures group* respectively, and follow the specific instructions provided for the individual data cells.

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Valuation

Unless indicated otherwise, the valuation of data elements should follow Article 390 of the *EU CRR*.

Currency

You should report in the currency of your annual audited accounts (i.e. in either Sterling, Euro US dollars, Canadian dollars, Swedish Kroner, Swiss Francs or Yen). Figures should be reported in 000s.

Data elements

These are referred to by row first, then by column, so data element 2B will be the element numbered 2 in column B. Individual rows within an element are identified as 2B.1, 2B.2 etc.

General

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2 Firm Reference Numbers

List the Firm Reference Numbers for all the authorised firms in the firm's *core UK group* only. . Firms should be listed sequentially in 2A, with the Firm Reference Numbers being entered in 2B. Ignore e cell 2C

3A Core UK group eligible capital

This is core UK group eligible capital

4A Exposure number

Complete one line in relation to Section 4B. Ignore line marked "Total".

4B Non-core large exposures group

Complete one line only in respect of aggregate exposure of all members of the *core UK group* (and the *firm*) to all members of the *non-core large exposures group.* .

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4C Gross exposure

Report here the gross exposure of the *core UK group* (non trading book and trading book) of all members of the *firm's core UK group* (and the *firm*) to all members of the *non-core large exposures group*.

4D % of core UK group eligible capital

This is column C as a percentage of data element 3A (*core UK group eligible capital*). It should be entered to two decimal places, omitting the % sign.

4E Exposure after credit risk mitigation

This is the figure reported in column D after credit risk mitigation. This figure is subsequently broken down in columns F to M.

4F Amount of the exposure that is exempt

That part of the amount reported in column E that is an exempt, whether under the firms NCLEG non trading book permission or its NCLEG trading book permission.

4G % of core UK group eligible capital

This is column F as a percentage of data element 3A (*core UK group eligible capital*. It should be entered to two decimal places, omitting the % sign.

4H Amount of the exposure that is not exempt and is in the non-trading book

That part of the exposure reported in column E that is not exempt and is in the non-*trading book*.

4J % of core UK group eligible capital

This is column H as a percentage of *core UK group eligible capital*. It should be entered to two decimal places, omitting the % sign.

4K Amount of the exposure that is not exempt and is in the trading book

Ignore.

4L % of core UK group eligible capital

Ignore.

4M Aggregate % of core UK group eligible capital

Ignore.

4N CNCOM

Ignore.

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