

**FSA019 Pillar 2 information**

**Note:** In this table numerical references correspond with those shown on the online submission form and are not presented here in strict numerical order

		<b>B</b>
		yes/no
1	Does GENPRU 1.2 apply to your firm?	
	If so, please answer <u>all</u> the following questions:	
		000s
2	How much capital do you consider adequate for the nature, scale and complexity of your firm's activities in line with its Internal Capital Adequacy Assessment Process (ICAAP)?	
3	What is the actual amount of capital resource your firm holds at the accounting reference date?	
		yes/no
4	Have you documented your ICAAP?	
		dd/mm/yy
5	When did you last review the ICAAP?	
		yes/no/not applicable
6	Have your external auditors audited your firm's financial statement in the 12 months?	
7	If so, has any audit opinion you received in the last year been qualified in any respect?	
		%
8	What is the ratio of dealing errors in relation to the total number of transactions your firm has undertaken in the past 12 months?	
		yes/no
9	Have you considered your firm's risk appetite when developing its ICAAP?	
	In your ICAAP, have you considered the impact of an economic downturn on:	
10	· your firm's financial position?	
11	· your business plans?	
	Is the firm exposed to the risks listed below? And if so, what amount of capital resource have you allocated to each of them?	
		yes/no A
		000s B
12	· market risk	
13	· credit risk	
14	· operational risk	
15	· liquidity risk	
16	· securitisation risk	
17	· insurance risk	
18	· pension obligation risk	
19	· concentration risk	
20	· residual risk	
21	· business risk	
22	· interest rate risk	
23	· other (please specify)	

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		yes/no
40	Have you calculated the cost of an orderly wind down of the firm's business?	

41	What length of time have you calculated it will take you to orderly wind down?	<input type="text"/>
42	What is the gross cost to your firm of a wind down?	<input type="text"/>
43	What is the net cost to your firm of a wind down?	<input type="text"/>
24	Does your firm have any professional indemnity insurance cover? If so,	<input type="text"/> 000s
25	What is the limit of the indemnity in the aggregate?	<input type="text"/>
26	What is the largest single claim that can be made on the insurance cover?	<input type="text"/>
44	What is the policy excess amount for any single claim?	<input type="text"/> rating
27	What is the credit rating of the lead underwriter?	<input type="text"/> yes/no
28	In your firm's ICAAP, do you take account of the results of stress tests?	<input type="text"/>
29	Does your firm deduct illiquid assets as set out in GENPRU 2.2.17R to 2.2.19R?	<input type="text"/>
30	Does your firm have sufficient liquidity to meet your liabilities as they fall due in the circumstances of an orderly wind-down?	<input type="text"/> 000s
31	Report the amount of <i>illiquid assets</i> .	<input type="text"/> yes/no
32	Do you use credit risk mitigation techniques?	<input type="text"/>
33	If so, have you considered in your ICAAP the fact that those techniques may not fully work as anticipated?	<input type="text"/>
34	Have you securitised assets in the last 12 months?	<input type="text"/>
35	Do you use an internal model as described in BIPRU 7.10 to calculate regulatory market risk?	<input type="text"/>
36	If so, have you taken the results of the market risk stress tests in your ICAAP into account ?	<input type="text"/> 000s
37	Report the result of a 200 basis point shock to interest rates on your firm's economic value.	<input type="text"/> yes/no
38	Does the result of the above stress test exceed 20% of your capital resources?	<input type="text"/>
39	Would the valuation adjustments required under GENPRU 1.3.35G enable you to sell or hedge out your firm's positions within a short period without incurring material losses under normal market conditions?	<input type="text"/>