FSA048
Enhanced Mismatch Report
Part 1 - Memo items

		A	B	C	D
			OMO	Collateral upgrade	Others
1	Non-dated capital resources				
2	Bank of England liquidity facilities				
3	Other central bank liquidity facilities				
4	Prior period's peak intra-day collateral used for UK settlement and clearing systems				
5	Prior period's peak intra-day collateral used for settlement and clearing systems outside the UK				

	Part 2 - Security, transferable whole-loan and commodity flows	A	B	C	D	E	F	G	H	I	J
		Unencumbered position	Open maturity	<= 2 weeks	2 weeks <=1 month	> 1 month <= 3 months	> 3 months <= 6 months	> 6 months <= 1 year	> 1 year <= 2 years	> 2 years <= 5 years	> 5 years
6	Liquid asset buffer-eligible securities										
7	Other high quality central bank, supranational and central government debt										
8	US GSE/GSA securities										
9	Own-name securities and transferable whole-loans										
10	High quality asset-backed securities										
11	High quality covered bonds										
12	Securities issued by group entities										
13	High quality corporate bonds (UK credit institutions)										
14	High quality corporate bonds (non-UK credit institutions)										
15	High quality corporate bonds (excluding credit institutions)										
16	Equities included in major indices										
17	Other securities and commodities										
	Part 3 - Wholesale asset cash flows	Non defined maturity	Repo/Reverse with open maturity								
18	Designated money market funds										
19	Liquid asset buffer-eligible central bank reserves and deposits										
20	Lending to group entities										
21	Lending to UK credit institutions										
22	Lending to non-UK credit institutions										
23	Own account security cash flows										
24	Notional flows of own-name securities and transferable whole-loans										
25	Reverse repo (items reported in line 6)										
26	Reverse repo (items reported in lines 7 and 8)										
27	Reverse repo (items reported in lines 10 and 11)										
28	Reverse repo (items reported in lines 13, 14 and 15)										
29	Reverse repo (items reported in line 16)										
30	Reverse repo (items reported in lines 9, 12 and 17)										
	Part 4 - Other asset cash flows										
31	Non-retail lending exposures										
32	Retail lending exposures										
33	SSPE asset cash flows										
	Part 5 - Repo cash flows										
34	Repo (items reported in line 6)										
35	Repo (items reported in lines 7 and 8)										
36	Repo (items reported in lines 10 and 11)										
37	Repo (items reported in lines 13, 14 and 15)										
38	Repo (items reported in line 16)										
39	Repo (items reported in lines 9, 12 and 17)										

Part 6 - Wholesale liability cash flows

40	Primary issuances - senior securities
41	Primary issuances - dated subordinated securities
42	Primary issuances - structured notes
43	Covered bonds
44	Group entities
45	UK credit institutions
46	Non-UK credit institutions
47	Governments, central banks and supranationals
48	Non-credit institution financials
49	Non-financial large enterprises - Type A
50	Conditional liabilities pre-trigger contractual profile
51	SSPE liability cash flows

Part 7 - Other liability cash flows

52	Non-financial large enterprises - Type B
53	SME deposits
54	Retail deposits - Type A
55	Retail deposits - Type B
56	Client / brokerage free cash

Part 8 - Off balance sheet flows and balances

		Undrawn balances
57	Principal FX cash flows (including currency swaps)	
58	Committed facilities **received**	
59	Secured facilities provided - liquidity buffer securities	
60	Secured facilities provided - other securities	
61	Unsecured facilities provided - credit institutions	
62	Unsecured stand-by facilities provided - firm's SSPEs	
63	Unsecured stand-by facilities provided - entities other than credit institutions and firm's SSPEs	
64	Unsecured facilities provided by firm's SSPEs to third parties	
65	Unsecured facilities provided - entities other than credit institutions	
66	Overdraft and credit card facilities provided	
67	Pipeline lending commitments	
68	Contingent obligations to repurchase assets financed through third parties	
69	Other commitments and contingent facilities provided	

Part 9 - Downgrade triggers

		B	C	D	E	F	G	H	I	J	K
		1 notch	2 notches	3 notches	4 notches	5 notches	6 notches	7 notches	8 notches	9 notches	10 notches
70	Asset put-backs from third party vehicles										
71	Conditional liabilities										
72	Over the counter (OTC) derivative triggers										
73	Other contingent liabilities										

Part 10 - Derivatives margining and exposure

		Cash nominal	Collateral market value	Initial margin	MTM exposure - margined	MTM exposure - non margined
74	OTC derivative margin given					
75	Exchange traded margin given					
76	OTC derivative margin received					
77	Exchange traded margin received					

Part 11 - Assets included in Part 2 that are held under re-hypothecation rights

		Customer balance
78	Liquid asset buffer-eligible securities	
79	Other high quality central bank, supranational and central government debt	
80	US GSE/GSA securities	
81		
82	High quality asset-backed securities	
83	High quality covered bonds	
84	Securities issued by group entities	
85	High quality corporate bonds (UK credit institutions)	
86	High quality corporate bonds (non-UK credit institutions)	
87	High quality corporate bonds (excluding credit institutions)	
88	Equities included in major indices	
89	Other securities and commodities	