



**BANK OF ENGLAND  
PRUDENTIAL REGULATION  
AUTHORITY**

**RFB008: Excluded activities and prohibitions**

**General information**

1	Name of the template	RFB008
2	PRA template version control	v1.01
3	Basis of reporting	
4	Submission number <i>(increase by 1 if resubmission)</i>	
5	Firm reference number <i>(FRN)</i>	
6	Legal entity identifier <i>(LEI)</i>	
7	Name of the firm	
8	Reporting period start date	
9	Reporting period end date	
10	Reporting currency	
11	Currency reporting unit	single



**RFB008: Excluded activities and prohibitions**

**RFB008a: Risk management transactions**

**Part 1: Overview**

		Current period
		010
010	There has been no use of the exemptions in article 5(1) of the Order during this reporting period.	
020	There has been no use of the exemption in articles 6(1) and 6(2) of the Order during this reporting period.	
030	There has been no use of the exemptions in articles 14(2), 14(3) and 14(5) of the Order during this reporting period.	

**Part 2: Commodity trading (article 5(1))**

		RRR*	Notional amount	Carrying amount	
		Current period	Current period	Current period	
		010	020	Financial assets	Financial liabilities
				030	040
040	Transactions dealing with commodities - Non Derivatives				
050	Transactions dealing with commodities - Derivatives				

\* Market risk capital calculated using standardised rules

**Part 3: Hedging Own Risk (articles 6(1) and 6(2))**

		RRR*	Notional amount	Carrying amount	
		Current period	Current period	Current period	
		010	020	Financial assets	Financial liabilities
				030	040
060	Transactions to hedge changes in interest rates - Non Derivatives				
070	Transactions to hedge changes in interest rates - Derivatives				
080	Transactions to hedge changes in exchange rates - Non Derivatives				
090	Transactions to hedge changes in exchange rates - Derivatives				
100	Transactions to hedge changes in commodity prices - Non Derivatives				
110	Transactions to hedge changes in commodity prices - Derivatives				
120	Transactions to hedge changes in any index of retail prices - Non Derivatives				
130	Transactions to hedge changes in any index of retail prices - Derivatives				
140	Transactions to hedge changes in any index of residential property prices - Non Derivatives				
150	Transactions to hedge changes in any index of residential property prices - Derivatives				
160	Transactions to hedge changes in any index of commercial property prices - Non Derivatives				
170	Transactions to hedge changes in any index of commercial property prices - Derivatives				
180	Transactions to hedge changes in any index of price of shares - Non Derivatives				
190	Transactions to hedge changes in any index of price of shares - Derivatives				
200	Transactions to hedge default risk - Non Derivatives				
210	Transactions to hedge default risk - Derivatives				
220	Other transactions - Non Derivatives				
230	Other transactions - Derivatives				

\* Market risk capital calculated using standardised rules

**Part 4: Exposure to Financial Institutions - for hedging risk (articles 14(2), 14(3) and 14(5))**

		Current period
		010
240	Total Exposure	
250	Transactions to hedge changes in interest rates	
260	Of which: Derivatives	
270	Transactions to hedge changes in exchange rates	
280	Of which: Derivatives	
290	Transactions to hedge changes in commodity prices	
300	Of which: Derivatives	
310	Transactions to hedge changes in any index of retail prices	
320	Of which: Derivatives	
330	Transactions to hedge changes in any index of residential property prices	
340	Of which: Derivatives	
350	Transactions to hedge changes in any index of commercial property prices	
360	Of which: Derivatives	
370	Transactions to hedge changes in any index of price of shares	
380	Of which: Derivatives	
390	Transactions to hedge default risk	
400	Of which: Derivatives	
410	Other transactions	
420	Of which: Derivatives	



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**RFB008b: Collateral transactions**

**Part 1: Overview**

		Current period
		010
010	There has been no use of the exemption in article 6(3)(b) of the Order during this reporting period.	
020	There has been no use of the exemption in article 6(6)(a) of the Order during this reporting period.	
030	There has been no use of the exemption in article 6(6)(b) of the Order during this reporting period.	
040	There has been no use of the exemption in article 5(3)(a) of the Order during this reporting period.	
050	There has been no use of the exemption in article 5(3)(b) of the Order during this reporting period.	

**Part 2: Collateral required for derivative transactions entered into as part of risk management (article 6(3)(b))**

		Carrying amount			
		Bought		Sold	
		Average daily value	Peak daily value	Average daily value	Peak daily value
		010	020	030	040
	<b>Collateral related to transactions to hedge</b>				
060	Changes in interest rates				
070	Changes in exchange rates				
080	Changes in commodity prices				
090	Changes in any index of retail prices				
100	Changes in any index of residential property prices				
110	Changes in any index of commercial property prices				
120	Changes in any index of price of shares				
130	Default risk				
140	Liquidity risk				
150	TOTAL				

**Part 3: Security interest over investments (article 6(6)(a))**

		Carrying amount	
		Average daily value	Peak daily value
		010	020
160	Taking a security interest over investments		
170	Granting a security interest over investments		
180	Realising a security interest held over investments		
190	Selling the investment over which the security is held		

**Part 4: Title transfer collateral arrangements in relation to investments (article 6(6)(b))**

		Carrying amount	
		Average daily value	Peak daily value
		010	020
200	Entering into a title transfer collateral arrangement in relation to investments		
210	Acquiring equivalent investments in accordance with a title transfer collateral arrangement		
220	Enforcing a title transfer collateral arrangement in relation to investments		
230	Selling the investments which are subject to a title transfer collateral arrangement		

**Part 5: Security interest over commodities (article 5(3)(a))**

		Carrying amount	
		Average daily value	Peak daily value
		010	020
240	Taking a security interest over commodities		
250	Realising a security interest held over commodities		
260	Selling the commodities over which the security is held		

**Part 6: Title transfer collateral arrangements in relation to commodities (article 5(3)(b))**

		Carrying amount	
		Average daily value	Peak daily value
		010	020
270	Entering into a title transfer collateral arrangement in relation to commodities		
280	Acquiring and holding equivalent commodities in accordance with a title transfer collateral arrangement		
290	Enforcing a title transfer collateral arrangement in relation to commodities		
300	Selling the commodities which are subject to a title transfer collateral arrangement		



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**RFB008: Excluded activities and prohibitions**

**RFB008c: Dealing in shares and debentures**

**Part 1: Overview**

		Current period
		010
010	There has been no use of the exemptions in articles 6(4)(a-d) and 6(5) in relation to the investments described in 6(4)(a), 6(4)(b) and 6(4)(d) of the Order during this reporting period.	

**Part 2: Transactions**

		Value bought, subscribed for, underwritten or otherwise acquired during the period	Value sold during the period	Total value held at end of reporting period
		010	020	030
020	Debentures related to a debt write-off			
030	Shares related to a debt write-off			
040	Instruments giving entitlement to debentures acquired in relation to a debt write-off			
050	Instruments giving entitlement to shares acquired in relation to a debt write-off			
060	Ring-fenced bodies' own debentures			
070	Instruments giving an entitlement to firm's own debentures			
080	Instruments giving an entitlement to firm's own shares			
090	Firm's parent undertaking debentures			
100	Debentures in a subsidiary			
110	Instruments giving an entitlement to debentures of a subsidiary			
120	Instruments giving an entitlement to shares of a subsidiary			
130	Debentures acquired directly from an issuer relating to loans/credit			
140	Shares in subsidiaries			
150	Shares in participating interests			



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**RFB008: Excluded activities and prohibitions**

**RFB008d: Exposures relating to own originated securitisation and covered bonds, and third-party issued covered bonds**

**Part 1: Overview**

		Current period
		010
010	There has been no use of the exemptions in articles 7 and 16 of the Order, and no use of the exemption in article 6(3)(a) to buy covered bonds, during this reporting period	

**Part 2: Programme information**

	Programme name	Amount of exposures	Programme prospectus URL	Type of exposure
	010	020	030	040
999				

*(row reference 999 signifies "open" rows, i.e. the row is repeated as many times as is needed. Example in COREP is LE)*



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**RFB008: Excluded activities and prohibitions**

**RFB008e: Transactions with central banks**

**Part 1: Overview**

		Current period
		010
010	There has been no use of the exemptions in article 8 of the Order during this reporting period.	

**Part 2: Transactions with central banks**

	Central bank counterparty	Counterparty identification	Transaction type	Transaction value	Number of transactions
	010	015	020	030	040
999					

*(row reference 999 signifies "open" rows, i.e. the row is repeated as many times as is needed. Example in COREP is LE)*



**RFB008: Excluded activities and prohibitions**

**RFB008f: Customer derivatives**

**Part 1: Overview**

		Current period
		010
010	There has been no use of the exemptions in articles 9-12 of the Order during this reporting period.	

**Part 2: Transactions with Account Holders**

		RRR*	Notional amount	Carrying amount	
		Current period	Current period	Current period	
		010	020	Financial assets 030	Financial liabilities 040
	Forward contracts and swaps				
020	Currency swaps				
030	Interest rate swaps				
040	Forward contracts relating to currencies				
050	Forward contracts relating to commodities				
	Options and swaptions				
060	Currency options				
070	Commodity options				
080	Caps				
090	Floors				
100	Swaptions				

\* Market risk capital calculated using standardised rules

**Part 3: RRR conditions**

		Current period
		010
110	Total Own Funds	
120	RRR* due to transactions with account holders under articles 9 to 11, and any investments traded for the purpose of hedging risks arising from those transactions with account holders	
130	Credit risk capital requirements	
140	Sum of RRRs* attributable to each individual transaction with account holders under articles 9 to 11	
150	RRR* due to transactions with account holders under articles 9 to 11	
160	RRR* due to transactions with account holders under article 11	

\* Market risk capital calculated using standardised rules

**Part 4: breaches**

		Current period
		010
170	Number of breaches during current period - where fair value measurement is not constituted by IFRS Level 1 & 2 inputs	
180	Number of breaches during current period - trading venue requirements for transactions under articles 10 and 11	



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**RFB008: Excluded activities and prohibitions**

**RFB008g: Trade finance**

**Part 1: Overview**

		Current period
		010
010	There has been no use of the exemptions in article 15 of the Order during this reporting period.	

**Part 2: trade finance exposures**

		Exposures to relevant financial institutions relating to trade finance incurred over the period	Exposures to relevant financial institutions relating to trade finance outstanding at end of period
		010	020
010	Letters of credit		
020	Guarantees		
030	Other (utilising Article 15 of the Excluded Activities and Prohibitions Order)		
040	Total		



**RFB008: Excluded activities and prohibitions**

**RFB008h: Exposures to conduits and infrastructure finance vehicles**

**Part 1: Overview**

		Current period
		010
010	There has been no use of the exemptions in article 17 and 19A of the Order during this reporting period.	

**Part 2: Exposures to conduits and infrastructure finance vehicles**

	Type of exposure	Amount of exposures	Collateral type provided	Country of collateral	Entity to which the RFB has exposure	Identification of the entity to which the RFB has exposure	Type of transaction	Industry
	010	020	030	040	050	055	060	070
999								

(row reference 999 signifies "open" rows, i.e. the row is repeated as many times as is needed. Example in COREP is LE)



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**RFB008: Excluded activities and prohibitions**

**RFB008i: Exposures to relevant financial institutions relating to pension liability**

**Part 1: Overview**

		Current period
		010
010	There has been no use of the exemptions in article 14(4)(b)(iii) or (iv) of the Order during this reporting period.	

**Part 2: Exposures to relevant financial institutions relating to pension liability**

	Type of exposure	Amount of exposures	Relevant financial institution to which the RFB has exposure	Identification of the relevant financial institution to which the RFB has exposure
	010	020	030	040
999				

*(row reference 999 signifies "open" rows, i.e. the row is repeated as many times as is needed. Example in COREP is LE)*