

FRN : 124543

Firm Name : RBC Europe Limited

Reporting Period Information

Due Date : 07/01/2013

Reporting Period Start : 01/05/2012

Reporting Period End : 31/10/2012

Special Instructions

The list of Firm Reference Numbers for group members is populated automatically for data items reported on a group basis. Please verify the list prior to submission.

Currency

Currency Units

Reporting Basis

FRN for group member(s)

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The firm completing this is subject to the capital rules for (please select one):

1. A UK bank or a building society
2. A full scope BIPRU investment firm
3. A BIPRU limited activity firm
4. A BIPRU limited licence firm, including a UCITS investment firm

5. If you are a full scope BIPRU investment firm, do you meet the conditions in BIPRU TP 12.1R?

6-9. If you are a BIPRU investment firm, are you a:

10. Do you have an investment firm consolidation waiver under BIPRU 8.4?

11. Have you notified the FSA, at least one month in advance of the date of this report, that you intend to deduct illiquid assets?

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15. Total capital after deductions		<input type="text" value="2305573"/>	*
16. Total tier one capital after deductions		<input type="text" value="2048045"/>	*
17. Core tier one capital		<input type="text" value="2129192"/>	
18.	Permanent share capital	<input type="text" value="151787"/>	
19.	Profit and loss account and other reserves	<input type="text" value="1566450"/>	
20.	Interim net losses	<input type="text" value="0"/>	
21.	Eligible partnership, LLP or sole trader capital	<input type="text" value="0"/>	
22.	Share premium account	<input type="text" value="410956"/>	
23.	Externally verified interim net profits	<input type="text" value="0"/>	
135. Hybrid tier one capital		<input type="text"/>	
136.	50% bucket	<input type="text"/>	
137.	35% bucket	<input type="text"/>	
138.	15% bucket	<input type="text"/>	
24. Other tier one capital		<input type="text"/>	
25.	Perpetual non-cumulative preference shares subject to limit	<input type="text"/>	
26.	Innovative tier one instruments subject to limit	<input type="text"/>	

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27.	Deductions from tier one capital	<input type="text" value="81147"/>
28.	Investments in own shares	<input type="text"/>
29.	Intangible assets	<input type="text" value="81147"/>
139.	Excess on limits for 50% bucket capital instruments	<input type="text"/>
140.	Excess on limits for 35% bucket capital instruments	<input type="text"/>
141.	Excess on limits for 15% bucket capital instruments	<input type="text"/>
30.	Excess on limits for non innovative tier one instruments	<input type="text"/>
31.	Excess on limits for innovative tier one instruments	<input type="text"/>
32.	Excess of drawings over profits for partnerships, LLPs or sole traders	<input type="text"/>
33.	Net losses on equities held in the available-for-sale financial asset category	<input type="text"/>
34.	Material holdings	<input type="text"/>
35.	Total tier two capital after deductions	<input type="text" value="282407"/>
36.	Upper tier two capital	<input type="text"/>
37.	Excess on limits for tier one capital transferred to upper tier two capital	<input type="text"/>
38.	Upper tier two capital instruments	<input type="text"/>
39.	Revaluation reserve	<input type="text"/>
40.	General/collective provisions	<input type="text"/>
41.	Surplus provisions	<input type="text"/>
42.	Lower tier two capital	<input type="text" value="282407"/>
43.	Lower tier two capital instruments	<input type="text" value="282407"/>
44.	Excess on limits for lower tier two capital	<input type="text"/>
45.	Deductions from tier two capital	<input type="text"/>
46.	Excess on limits for tier two capital	<input type="text"/>
47.	Other deductions from tier two capital	<input type="text"/>

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48.	Deductions from total of tiers one and two capital	24879
49.	Material holdings	
50.	Expected loss amounts and other negative amounts	
51.	Securitisation positions	
52.	Qualifying holdings	
53.	Contingent liabilities	
54.	Reciprocal cross-holdings	
55.	Investments that are not material holdings or qualifying holdings	24879
56.	Connected lending of a capital nature	
57.	Total tier one capital plus tier two capital after deductions	2305573
58.	Total tier three capital	
59.	Excess on limits for total tier two capital transferred to tier three capital	
60.	Short term subordinated debt	
61.	Net interim trading book profit and loss	
62.	Excess on limit for tier three capital	
63.	Unused but eligible tier three capital (memo)	
64.	Total capital before deductions	2305573
65.	Deductions from total capital	
66.	Excess trading book position	
67.	Illiquid assets	
68.	Free deliveries	
69.	Base capital resources requirement	0 *

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70.	Total variable capital requirement	679160 *
71.	Variable capital requirement for UK banks and building societies	679160
72.	Variable capital requirement for full scope BIPRU investment firms	
73.	Variable capital requirement for BIPRU limited activity firms	
74.	Variable capital requirement for BIPRU limited licence firms	
75.	Variable capital requirement for UCITS investment firms	
76.	Variable capital requirements to be met from tier one and tier two capital	487768 *
77.	Total credit risk capital component	270478
78.	Credit risk for UK consolidation group reporting calculated under non-EEA rules	
79.	Credit risk capital requirements under the standardised approach	270478
80.	Credit risk capital requirements under the IRB approach	
81.	Under foundation IRB approach	
82.	Retail IRB	
83.	Under advanced IRB approach	
84.	Other IRB exposures classes	
85.	Total operational risk capital requirement	79961
86.	Operational risk for UK consolidation group reporting calculated under non-EEA rules	
87.	Operational risk basic indicator approach	79961
88.	Operational risk standardised/alternative standardised approaches	
89.	Operational risk advanced measurement approaches	

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90. Reduction in operational risk capital requirement under BIPRU TP 12.1	<input type="text"/>
91. Counterparty risk capital component	<input type="text" value="137329"/>
92. Capital requirements for which tier three capital may be used	<input type="text" value="191392"/>
93. Total market risk capital requirement	<input type="text" value="191392"/>
94. Market risk capital requirement for UK consolidation group reporting calculated under non-EEA rules	<input type="text" value="0"/>
95. Position, foreign exchange and commodity risks under standardised approaches (TSA)	<input type="text" value="191392"/>
96. Interest rate PRR	<input type="text" value="167761"/>
97. Equity PRR	<input type="text" value="303"/>
98. Commodity PRR	<input type="text" value="1348"/>
99. Foreign currency PRR	<input type="text" value="21966"/>
100. CIU PRR	<input type="text" value="15"/>
101. Other PRR	<input type="text"/>
102. Position, foreign exchange and commodity risks under internal models (IM)	<input type="text"/>
103. Concentration risk capital component	<input type="text"/>
104. Fixed overhead requirement	<input type="text"/>
105. Capital resources requirement arising from capital floors	<input type="text"/>

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106. Surplus (+) / Deficit (-) of own funds	1626413	*
107. Solvency ratio (%)	339.47	*
108. Individual Capital Guidance - total capital resources		
109. Individual Capital Guidance - general purpose capital		
142. Capital Planning Buffer	0	*
143. Draw down of Capital Planning Buffer	0	*
110. Surplus/(deficit) total capital over ICG		
111. Surplus/(deficit) general purposes capital over ICG		
144. Surplus/(deficit) total capital over ICG and Capital Planning Buffer		
145. Surplus/(deficit) general purposes capital over ICG and Capital Planning Buffer		

MEMORANDUM ITEMS

112. Value of portfolio under management - UCITS investment firms

Prudential filters

113. Unrealised gains on available-for-sale assets

114. Unrealised gains (losses) on investment properties

115. Unrealised gains (losses) on land and buildings

116. Unrealised gains (losses) on debt instruments held in the available for sale category

117. Unrealised gains (losses) on cash flow hedges of financial instruments

118. Unrealised gains (losses) on fair value financial liabilities

119. Defined benefit asset (liability)

120. Deficit reduction amount if used

121. Deferred acquisition costs (deferred income) (DACs/DIRs)

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Minority interests

- | | | |
|-------------|--|----------------------|
| 122. | Minority interests included within capital resources | <input type="text"/> |
| 123. | of which: innovative tier one instruments | <input type="text"/> |

Profits

- | | | |
|-------------|---|----------------------|
| 124. | Profits not externally verified at the reporting date but subsequently verified | <input type="text"/> |
| 125. | Total capital after deductions after profits have been externally verified | <input type="text"/> |

Allocation of deductions between tier one and two capital

- | | | |
|-------------|--|----------------------|
| 126. | Material insurance holdings excluded from allocation | <input type="text"/> |
| 127. | Allocated to tier one capital | <input type="text"/> |
| 128. | Allocated to tier two capital | <input type="text"/> |

Firms on the IRB/AMA approaches

- | | | |
|-------------|--|----------------------|
| 129. | Total capital requirement under pre-CRD rules | <input type="text"/> |
| 130. | Total credit risk capital component under pre-CRD | <input type="text"/> |
| 131. | Expected loss amounts - wholesale, retail and purchased receivables | <input type="text"/> |
| 132. | Expected loss amounts - equity | <input type="text"/> |
| 133. | Total value adjustments and provisions eligible for the "EL less provisions" calculation under IRB | <input type="text"/> |
| 134. | Total deductions from tier 1 and tier 2 capital according to pre-CRD rules | <input type="text"/> |