FSA Tools

FSA003 - Capital Adequacy - Key Data - Main Details

Main Details
Consolidated Firms
Rule Help

Validation
Valid

a	Unique ID No.	
b	What is the name of the Firm	RBC Europe Consolidated Banking
c	The FSA firm reference number	124543
d	The front end schema version number under which data was collected	1
e	The Reporting period end date	31/10/2010
f	Please identify the currency of the report (all figures in 000s)	GBP (Pounds Sterling)

IMPORTANT:
Only validated data items can be submitted, and there are no tolerances for roundings. Therefore any roundings required to meet the validations should be made *prior* to entry. Further information is available on our website here

		A
	The firm completing this is subject to the capital rules for (select one only):	
1	A UK bank or a building society	Yes
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?	
	If you are a BIPRU investment firm, are you a:	
6	BIPRU 730K firm	
7	BIPRU 125K firm (excluding UCITS investment firms)	
8	UCITS investment firm	
9	BIPRU 50K firm	
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?	
12	Basis of reporting Un-consolidated/Solo-consolidated/Consolidated	Consolidated

If consolidated, please complete data elements 13 and 14, otherwise go straight to data element 15.

13 For consolidated reporting, provide

	A		B
Group reference	H0116	Group name	RBC Finance BV Group

14 For consolidated reporting, provide details of all other FSA authorised firms included in this consolidated report. Click here to enter

		A Capital resources for all other purposes	B Capital resources omitting Stage C
15	Total capital after deductions	2,345,782	2,345,782
16	Total tier one capital after deductions	2,074,841	2,074,841
17	Core tier one capital	2,151,655	2,151,655
18	Permanent share capital	163,964	
19	Profit and loss account and other reserves	1,543,767	
20	Interim net losses	0	
21	Eligible partnership, LLP or sole trader capital	0	
22	Share premium account	443,924	
23	Externally verified interim net profits	0	
24	Other tier one capital		
25	Perpetual non-cumulative preference shares subject to limit	0	
26	Innovative tier one instruments subject to limit	0	
27	Deductions from tier one capital	76,814	76,814
28	Investments in own shares	0	0
29	Intangible assets	76,814	76,814
30	Excess on limits for non innovative tier one instruments	0	0
31	Excess on limits for innovative tier one instruments	0	0
32	Excess of drawings over profits for partnerships, LLPs or sole traders	0	0
33	Net losses on equities held in the available-for-sale financial asset category	0	0
34	Material holdings	0	0
35	Total tier two capital after deductions	256,122	256,122
36	Upper tier two capital	0	0
37	Excess on limits for tier one capital transferred to upper tier two capital	0	0
38	Upper tier two capital instruments	0	0
39	Revaluation reserve	0	0
40	General/collective provisions	0	0
41	Surplus provisions	0	0
42	Lower tier two capital	256,122	256,122
43	Lower tier two capital instruments	256,122	256,122
44	Excess on limits for lower tier two capital	0	0
45	Deductions from tier two capital	0	0
46	Excess on limits for tier two capital	0	0
47	Other deductions from tier two capital	0	0
48	Deductions from total of tiers one and two capital	24,626	24,626
49	Material holdings	0	
50	Expected loss amounts and other negative amounts	0	
51	Securitisation positions	0	
52	Qualifying holdings	0	
53	Contingent liabilities	0	
54	Reciprocal cross-holdings	0	
55	Investments that are not material holdings or qualifying holdings	24,626	
56	Connected lending of a capital nature	0	
57	Total tier one capital plus tier two capital after deductions	2,306,337	2,306,337

58	Total tier three capital	39,445	39,445
59	Excess on limits for total tier two capital transferred to tier three capital	0	0
60	Short term subordinated debt	0	0
61	Net interim trading book profit and loss	39,445	39,445
62	Excess on limit for tier three capital	0	0
63	Unused but eligible tier three capital (memo)	0	0
64	Total capital before deductions	2,345,782	2,345,782
65	Deductions from total capital	0	0
66	Excess trading book position	0	
67	Illiquid assets	0	
68	Free deliveries	0	
69	Base capital resources requirement	0	
70	Total variable capital requirement	697,410	
71	Variable capital requirement for UK banks and building societies	697,410	
72	Variable capital requirement for full scope BIPRU investment firms	0	
73	Variable capital requirement for BIPRU limited activity firms	0	
74	Variable capital requirement for BIPRU limited licence firms	0	
75	Variable capital requirement for UCITS investment firms	0	
76	Variable capital requirements to be met from tier one and tier two capital	418,320	
77	Total credit risk capital component	192,639	
78	Credit risk calculated by aggregation for UK consolidation group reporting	0	
79	Credit risk capital requirements under the standardised approach	192,639	
80	Credit risk capital requirements under the IRB approach	0	
81	Under foundation IRB approach	0	
82	Retail IRB	0	
83	Under advanced IRB approach	0	
84	Other IRB exposures classes	0	
85	Total operational risk capital requirement	87,855	
86	Operational risk calculated by aggregation for UK consolidation group reporting	0	
87	Operational risk basic indicator approach	87,855	
88	Operational risk standardised/alternative standardised approaches	0	
89	Operational risk advanced measurement approaches	0	
90	Reduction in operational risk capital requirement under BIPRU TP 12.1	0	
91	Counterparty risk capital component	137,826	
92	Capital requirements for which tier three capital may be used	279,090	
93	Total market risk capital requirement	279,090	
94	Market risk capital requirement calculated by aggregation for UK consolidation group reporting	0	
95	Position, foreign exchange and commodity risks under standardised approaches (TSA)	279,090	
96	Interest rate PRR	271,340	
97	Equity PRR	801	
98	Commodity PRR	2,454	
99	Foreign currency PRR	4,495	
100	CIU PRR	0	
101	Other PRR	0	
102	Position, foreign exchange and commodity risks under internal models (IM)	0	
103	Concentration risk capital component	0	
104	Fixed overhead requirement	0	
105	Capital resources requirement arising from capital floors		
106	Surplus (+) / Deficit (-) of own funds	1,648,372	1,648,372
107	Solvency ratio (%)	336	336.36
108	Individual Capital Guidance - total capital resources	0	
109	Individual Capital Guidance - general purpose capital	0	
110	Surplus/(deficit) total capital over ICG	0	
111	Surplus/(deficit) general purposes capital over ICG	0	
	MEMORANDUM ITEMS		
112	Value of portfolio under management - UCITS investment firms	0	
	Prudential filters		
113	Unrealised gains on available-for-sale assets	0	
114	Unrealised gains (losses) on investment properties	0	
115	Unrealised gains (losses) on land and buildings	0	
116	Unrealised gains (losses) on debt instruments held in the available for sale category	0	
117	Unrealised gains (losses) on cash flow hedges of financial instruments	0	
118	Unrealised gains (losses) on fair value financial liabilities	0	
119	Defined benefit asset (liability)	0	
120	Deficit reduction amount if used	0	
121	Deferred acquisition costs (deferred income) (DACs/DIRs)	0	
	Minority interests		
122	Minority interests included within capital resources	0	
123	of which: innovative tier one instruments	0	
	Profits		
124	Profits not externally verified at the reporting date but subsequently verified	0	
125	Total capital after deductions after profits have been externally verified	0	
	Allocation of deductions between tier one and two capital		
126	Material insurance holdings excluded from allocation	0	
127	Allocated to tier one capital	0	
128	Allocated to tier two capital	0	

Firms on the IRB/AMA approaches

129	Total capital requirement under pre-CRD rules	0
130	Total credit risk capital component under pre-CRD	0
131	Expected loss amounts - wholesale, retail and purchased receivables	0
132	Expected loss amounts - equity	0
133	Total value adjustments and provisions eligible for the "EL less provisions" calculation under IRB	0
134	Total deductions from tier 1 and tier 2 capital according to pre-CRD rules	0