

FRN : 124543

Firm Name : RBC Europe Limited

Reporting Period Information

Due Date : 21/11/2012

Reporting Period Start : 01/10/2012

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

GBP

Currency Units

thousands

Reporting Basis

unconsolidated

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="1199233"/>	*
16. Total tier one capital after deductions		<input type="text" value="916826"/>	*
17. Core tier one capital		<input type="text" value="919011"/>	
18.	Permanent share capital	<input type="text" value="497996"/>	
19.	Profit and loss account and other reserves	<input type="text" value="472310"/>	
20.	Interim net losses	<input type="text" value="52098"/>	
21.	Eligible partnership, LLP or sole trader capital	<input type="text"/>	
22.	Share premium account	<input type="text" value="803"/>	
23.	Externally verified interim net profits	<input type="text"/>	
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	2185
28.	Investments in own shares	
29.	Intangible assets	2185
139.	Excess on limits for 50% bucket capital instruments	
140.	Excess on limits for 35% bucket capital instruments	
141.	Excess on limits for 15% bucket capital instruments	
30.	Excess on limits for non innovative tier one instruments	
31.	Excess on limits for innovative tier one instruments	
32.	Excess of drawings over profits for partnerships, LLPs or sole traders	
33.	Net losses on equities held in the available-for-sale financial asset category	
34.	Material holdings	
35.	Total tier two capital after deductions	282407
36.	Upper tier two capital	
37.	Excess on limits for tier one capital transferred to upper tier two capital	
38.	Upper tier two capital instruments	
39.	Revaluation reserve	
40.	General/collective provisions	
41.	Surplus provisions	
42.	Lower tier two capital	282407
43.	Lower tier two capital instruments	282407
44.	Excess on limits for lower tier two capital	
45.	Deductions from tier two capital	
46.	Excess on limits for tier two capital	
47.	Other deductions from tier two capital	

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48.	Deductions from total of tiers one and two capital	<input type="text"/>
49.	Material holdings	<input type="text"/>
50.	Expected loss amounts and other negative amounts	<input type="text"/>
51.	Securitisation positions	<input type="text"/>
52.	Qualifying holdings	<input type="text"/>
53.	Contingent liabilities	<input type="text"/>
54.	Reciprocal cross-holdings	<input type="text"/>
55.	Investments that are not material holdings or qualifying holdings	<input type="text"/>
56.	Connected lending of a capital nature	<input type="text"/>
57.	Total tier one capital plus tier two capital after deductions	<input type="text" value="1199233"/>
58.	Total tier three capital	<input type="text"/>
59.	Excess on limits for total tier two capital transferred to tier three capital	<input type="text"/>
60.	Short term subordinated debt	<input type="text"/>
61.	Net interim trading book profit and loss	<input type="text"/>
62.	Excess on limit for tier three capital	<input type="text"/>
63.	Unused but eligible tier three capital (memo)	<input type="text"/>
64.	Total capital before deductions	<input type="text" value="1199233"/>
65.	Deductions from total capital	<input type="text"/>
66.	Excess trading book position	<input type="text"/>
67.	Illiquid assets	<input type="text"/>
68.	Free deliveries	<input type="text"/>
69.	Base capital resources requirement	<input type="text" value="4022"/> *

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70.	Total variable capital requirement	451559 *
71.	Variable capital requirement for UK banks and building societies	451559
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	260403 *
77.	Total credit risk capital component	84236
78.	Credit risk for UK consolidation group reporting calculated under non-EEA rules	
79.	Credit risk capital requirements under the standardised approach	84236
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	38838
86.	Operational risk for UK consolidation group reporting calculated under non-EEA rules	
87.	Operational risk basic indicator approach	38838
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="191156"/>
93. Total market risk capital requirement	<input type="text" value="191156"/>
94. Market risk capital requirement for UK consolidation group reporting calculated under non-EEA rules	<input type="text"/>
95. Position, foreign exchange and commodity risks under standardised approaches (TSA)	<input type="text" value="191156"/>
96. Interest rate PRR	<input type="text" value="167761"/>
97. Equity PRR	<input type="text" value="303"/>
98. Commodity PRR	<input type="text" value="1153"/>
99. Foreign currency PRR	<input type="text" value="21924"/>
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	747674	*
107. Solvency ratio (%)	265.58	*
108. Individual Capital Guidance - total capital resources		
109. Individual Capital Guidance - general purpose capital		
142. Capital Planning Buffer		*
143. Draw down of Capital Planning Buffer		*
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	10810
114. Unrealised gains (losses) on investment properties	<input type="text"/>
115. Unrealised gains (losses) on land and buildings	<input type="text"/>
116. Unrealised gains (losses) on debt instruments held in the available for sale category	1523
117. Unrealised gains (losses) on cash flow hedges of financial instruments	<input type="text"/>
118. Unrealised gains (losses) on fair value financial liabilities	<input type="text"/>
119. Defined benefit asset (liability)	-2362
120. Deficit reduction amount if used	<input type="text"/>
121. Deferred acquisition costs (deferred income) (DACs/DIRs)	<input type="text"/>

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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"/> |