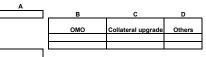
FSA048 Enhanced Mismatch Report Part 1 - Memo items

2



1 Non-dated capital resources



- Bank of England liquidity facilities Other central bank liquidity facilities Prior period's peak intra-day collateral used for UK settlement and clearing systems 3 4
- эузенны Prior period's peak intra-day collateral used for settlement and clearing systems outside the UK 5

Part 2 - 5 6 7 8 9 10 11 12 13	iecurity, transferable whole-loan and commodity flows Liquid asset buffer-eligible securities Other high quality central bank, supranational and central government debt US GSE/GSA securities Own-name securities and transferable whole-loans High quality asset-backed securities High quality covered bonds Securities issued by group entities High quality corporate bonds (UK credit institutions)	A Unencumbered position	B Open maturity	C <= 2 weeks	D 2 weeks <=1 month	E > 1 month <= 3 months	F > 3 months <= 6 months	G > 6 months <= 1 year	H > 1 year <= 2 years	J > 5 years
14 15 16 17	High quality corporate bonds (non-UK credit institutions) High quality corporate bonds (excluding credit institutions) Equities included in major indices Other securities and commodities									
Part 3 - V	Vholesale asset cash flows	Non defined maturity	Repo/Reverse with open maturity							
18 19 20 21 22 23 24 25 26 27 28	Designated money market funds Liquid asset buffer-eligible central bank reserves and deposits Lending to group entities Lending to UK credit institutions Own account security cash flows Notional flows of own-name securities and transferable whole-loans Reverse repo (items reported in lines 0) Reverse repo (items reported in lines 10 and 11) Reverse repo (items reported in lines 10 and 11) Reverse repo (items reported in lines 10 and 11)									
29 30	Reverse repo (items reported in line 16) Reverse repo (items reported in lines 9, 12 and 17)									
Part 4 - 0	Other asset cash flows									
31	Non-retail lending exposures									

31	Non-retail lending exposures					
32	Retail lending exposures					
33	SSPE asset cash flows					

Part 5 - Repo cash flows

34 Repo (ite	ems reported in line 6)
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- 35 Repo (items reported in lines 7 and 8)
- 36 37
- Repo (items reported in lines 10 and 11) Repo (items reported in lines 13, 14 and 15) Repo (items reported in line 16) Repo (items reported in lines 9, 12 and 17) 38 39

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 deposite	

- IE deposits Retail deposits - Type A
- 53 54 55 Retail deposits - Type B
- 56 Client / brokerage free cash



Undrawn balances





Principal FX cash flows (including currency swaps)

- 57 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
- Unsecured facilities provided entities other than credit institutions Overdraft and credit card facilities provided 65 66
- 67
- 68
- Pipeline lending commitments Contingent obligations to repurchase assets financed through third parties 69 Other commitments and contingent facilities provided

Part 9 - Downgrade triggers

70 Asset put-backs from third party vehicles

71	Conditional liabilities		

- Over the counter (OTC) derivative triggers Other contingent liabilities 72 73

Part 10 - Derivatives margining and exposure

			Collateral market			exposure -	e)
		Cash nominal	value		Initial margin	margined	no
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 78

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









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Customer balance







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в	с	D	E	F	G	н	I.	J	к
notch	2 notches	3 notches	4 notches	5 notches	6 notches	7 notches	8 notches	9 notches	10 notches

I market	
Je	Initial margin

MTM	MTM
exposure -	exposure -
margined	non margine

oosure - exposure - irgined non margined	IVI	IVI I IVI
irgined non margined	oosure -	exposure -
	irgined	non margined

margined	non margined

1 December 2009