



Notice is given under section 1 of the Statistics of Trade Act 1947

# Annual Survey of Pension Funds: Balance Sheet



**Please do not discard this important document - your response is legally required**

00001 66290  
CONTACT NAME  
OFFICE FOR NATIONAL STATISTICS  
GOVERNMENT BUILDINGS  
CARDIFF ROAD  
NEWPORT  
NP10 8XG  
\*\*\*\*\* EXAMPLE PRINT \*\*\*\*\*

Please write any changes to your name and address in the box below, using black ink

**To be completed for:** THE ABOVE PENSION FUND

**Please complete and return by 6 June 2016**

Dear Sir or Madam,

Please find the 2015 questionnaire for the Annual Survey of Pension Funds: Balance Sheet attached. Please complete for the calendar year 2015. If actual figures are not available, please provide informed estimates. Once complete, the questionnaire can be returned by post or fax using the details in the box below.

The information supplied forms part of the UK's National Accounts and Balance of Payments, which are widely used within and outside government. Results from the survey are published in an ONS Statistical Bulletin; Investment by Insurance Companies, Pension Funds and Trusts (MQ5). This publication is freely available on the National Statistics website.

**You are required by law to complete this questionnaire.** If you do not complete and return this questionnaire by 6 June 2016, penalties may be incurred (under section 4 of the Statistics of Trade Act 1947). All the information you provide is kept strictly confidential. It is illegal for us to reveal your data or identify your business to unauthorised persons.

Thank you for your co-operation,  
Office for National Statistics

### Questionnaire return details

**To return via fax:** 01633 652707

**To return via post:** Please use the prepaid envelope provided which is addressed to:  
Office for National Statistics, Government Buildings, Cardiff Road, Newport, NP10 8XG

### Contact numbers

Er mwyn gwneud cais am ffurflen Gymraeg (To request a questionnaire in Welsh) 0300 1234 921

If you would like to use our Minicom service for the Deaf 01633 815 044

To complete the questionnaire in Euros 01633 455177

For any other queries, please contact **Colette Lewis** 01633 455177  
or go to [www.ons.gov.uk/surveys](http://www.ons.gov.uk/surveys)

### When contacting the office you may be asked for the following information

**Survey code:** 113      **Reference number:** 4990 0000 000K      **Period:** 201512

- Telephone calls may be recorded for training and quality purposes

113 0003 66290

49900000000 K 00000000 A 113 201512 001

F P G 1 1 3

**113 SO**







Continued from previous page

		Millions of £		
(c)	Balances with overseas banks? Overseas banks are those located outside the UK. Do not deduct overdrafts and other borrowing. . . . .	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1005
(d)	Building society deposits: Do not deduct borrowing.			
	Sterling deposits? . . . . .	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1003
	Foreign currency deposits? . . . . .	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1004
(e)	Any other liquid deposits? For example, money market funds, liquidity funds, cash liquidity funds. Money market funds are mutual funds that invest in short term debt and debt related investments. Liquidity funds are open ended investment companies which aim to preserve capital by investing in a diversified portfolio of short term debt and debt related investments. These combine the benefits of same day liquidity with the potential for competitive returns. . . . .	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1006
	Of (e), what was the value of overseas component? . . . . .	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1330
<b>4.</b>	<b>What was the value of amounts outstanding from stockbrokers and securities dealers? . . . . .</b>	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1092
<b>5.</b>	<b>What was the value of amounts outstanding from Her Majesty Revenue and Customs (HMRC)?</b>			
	Please report gross . . . . .	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1093
<b>6.</b>	<b>What were your holdings of the following types of money market instruments:</b>			
			Millions of £	
(a)	Sterling certificates of deposit issued by banks and building societies in the UK? . . . . .	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1300
(b)	Foreign currency certificates of deposit issued by banks and building societies in the UK? . . . . .	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1301
(c)	Money market instruments issued by HM Treasury: Include UK treasury bills. Exclude longer-term UK Government Securities.			
	Sterling? . . . . .	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1010
	Other currencies? . . . . .	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1011
(d)	UK local authority (LA) debt and temporary money with LAs? Include local authority bills and unsecured money lent to local authorities, with a maturity of less than 12 months. Exclude public corporations such as ex-local authority bus companies.	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1012



**7. What were your holdings of the following types of commercial paper or bills issued by UK companies:**

Millions of £

- |     |   |   |  |   |                      |      |
|-----|---|---|--|---|----------------------|------|
| (a) | Sterling commercial paper issued by banks and building societies? . . .             | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1302 |
| (b) | Foreign currency commercial paper issued by banks and building societies? . . . . . | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1303 |
| (c) | Sterling commercial paper issued by other financial institutions? . . . . .         | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1017 |
| (d) | Other issues of UK commercial paper? . . . . .                                      | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1018 |

**8. What were your holdings of:**

Millions of £

- |     |  |   |  |   |                      |      |
|-----|--|---|--|---|----------------------|------|
| (a) | Other UK money market instruments? . . . . .<br>Include floating rate notes maturing within one year of issue.   | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1019 |
| (b) | Money market instruments issued by non-resident businesses? . . . . .<br>Of (b), what was the value of the European Union (EU) component?<br>For a full list of overseas European Union member state countries please see Annex A at the back of this questionnaire. . . . . | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1020 |
|     |  | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1021 |

**9. What were the total fair values of your derivative contracts which have a positive (i.e. asset) value with UK counterparties for the following:**

Financial derivatives are defined as instruments that are linked to the price performance of any underlying instrument and which involve the trading of financial risk.

Please report the total fair value of all those derivative contracts that currently have a positive fair value i.e. which are currently assets. Do not net off the value of those derivative contracts that currently have a negative value. These should be reported with question 34.

Millions of £

- |     |  |   |  |   |                      |      |
|-----|--|---|--|---|----------------------|------|
| (a) | Credit default products (including credit default options and credit default swaps)? . . . . . | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1304 |
| (b) | Employee stock options? . . . . .  | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1305 |
| (c) | Other options? . . . . .   | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1306 |
| (d) | Other swaps (including forward rate agreements)? . . . . .                                     | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1307 |
| (e) | Futures and forwards? . . . . .  | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1308 |
| (f) | Other? . . . . .   | £ | <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> | · | <input type="text"/> | 1309 |



**10. What were the total fair values of your derivative contracts which have a positive (i.e. asset) value with overseas counterparties for the following:**

Financial derivatives are defined as instruments that are linked to the price performance of any underlying instrument and which involve the trading of financial risk.

Please report the total fair value of all those derivative contracts that currently have a positive fair value i.e. which are currently assets. Do not net off the value of those derivative contracts that currently have a negative value. These should be reported with question 35.

Millions of £

(a)	Credit default products (including credit default options and credit default swaps)? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1310
(b)	Employee stock options? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1311
(c)	Other options? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1312
(d)	Other swaps (including forward rate agreements)? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1313
(e)	Futures and forwards? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1314
(f)	Other? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1315

**11. What were your holdings of any of the other following types of short-term assets:**

Exclude derivative contracts.

Millions of £

(a)	UK short-term assets? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1025
(b)	Overseas short-term assets? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1026
	Of (b), what was the value of the EU component? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1027

**Section C - Investments**

Investments in external pooled funds should be reported within mutual funds. Investments into internal pooled funds, i.e. those managed by your company and allowing investments to be made only by members of your corporate group, should be reported as the underlying investments.

**12. What were your holdings of UK Government Securities, that were:**

Exclude treasury bills

Millions of £

(a)	Denominated in sterling: 0 up to 15 years maturity? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1316
(b)	Denominated in sterling: Over 15 years and undated maturity .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1031
(c)	Index-linked securities denominated in sterling. ....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1032
(d)	Denominated in foreign currency? including foreign currency index linked securities .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	·	<input type="text"/>	1033





**17. What were your holdings of the following types of UK share:**

Include:

- Shareholdings in unit trust management companies.
- Permanent interest-bearing shares issued by buildings societies.
- Securities traded on the Alternative Investment Market (AIM).

**(a) Ordinary share:**

Millions of £

Quoted? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1046
Unquoted? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1047

**(b) Preference share:**

Quoted? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1048
Unquoted? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1049

**18. What were your holdings of the following overseas corporate securities:**

Millions of £

(a) Overseas bonds? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1050
Of (a) what was the value of the EU component? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1051
(b) Overseas ordinary shares? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1052
Of (b) what was the value of the EU component? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1053
(c) Overseas preference shares? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1054
Of (c) what was the value of the EU component? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1055

**19. What were your holdings in the following mutual funds:**

Include securities of investment trusts.

Millions of £

(a) UK authorised unit trust units? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1056
(b) UK unauthorised unit trust units? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1057
(c) UK property unit trusts. Including those which invest in overseas property .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1096
(d) UK investment trust securities? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1058
(e) UK open-ended investment companies? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1059
(f) Other UK mutual funds? Include UK hedge funds .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1319
(g) Overseas property unit trusts? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1320
(h) Overseas mutual funds? Include overseas hedge funds .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1060
Of (h), what was the value of the EU component? .....	£	<input style="width: 100%; height: 20px; border: 1px solid black;" type="text"/>	·	<input style="width: 20px; height: 20px; border: 1px solid black;" type="text"/>	1061





		Millions of £		
<b>23.</b>	<b>For the categories noted in question 22, what was your holding of overseas investments and fixed assets?</b> .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1077
	Of (23), what was the value of your holdings located in countries of the European Union? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1326
<b>24.</b>	<b>What was the value of your investment in Insurance-Managed funds, Insurance policies and Annuities?</b>			
	An insurance-managed fund is a scheme by which the pension fund buys units or places money with various funds managed by an insurance company, to be specifically invested in particular markets or at the manager's discretion .....			
		Millions of £		
		£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1095
<b>25.</b>	<b>What were the values of your other investments for the following:</b>			
	(a) UK? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1081
	(b) Overseas? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1327
	Of (b), what was the value of the EU component .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1083
<b>26.</b>	<b>What were the values of the following other assets:</b>			
	(a) Income accrued on investments and rents? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1097
	(b) Other debtors and any other assets not shown elsewhere on this questionnaire? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1091
<b>27.</b>	<b>What was the value of your total assets?</b>			
	Should equal total liabilities (Question 38). .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1999
	For the value reported in question 27, how much applies to the following schemes:			
	i) Defined benefit? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1991
	ii) Defined contribution? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1992
	iii) Hybrid? .....	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1993
<b>28.</b>	<b>What was the value of your holdings in sponsoring enterprises?</b>			
	A sponsoring enterprise is the enterprise that established the pension plan	£	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>	1328



**Section D - Liabilities**

**29. What were your outstanding balances of borrowing from:**

Include:

- Foreign currency liabilities on back-to-back loans.
- Overdrafts.

		Millions of £		
(a) UK banks:				
Sterling? .....	£	<input type="text"/>	· <input type="text"/>	2000
Foreign currency? .....	£	<input type="text"/>	· <input type="text"/>	2001
(b) Building societies:				
Sterling? .....	£	<input type="text"/>	· <input type="text"/>	2002
Foreign currency? .....	£	<input type="text"/>	· <input type="text"/>	2003

		Millions of £		
30. What were your outstanding balances of other UK borrowing? .....	£	<input type="text"/>	· <input type="text"/>	2113

		Millions of £		
31. What were your outstanding balances of overseas borrowing from the following:				
(a) Banks? .....	£	<input type="text"/>	· <input type="text"/>	2007
(b) Other? .....	£	<input type="text"/>	· <input type="text"/>	2114

		Millions of £		
32. What were your amounts owed to stockbrokers and securities dealers? .....	£	<input type="text"/>	· <input type="text"/>	2025

		Millions of £		
33. What was the value of your pensions due but not paid? Exclude any estimated future liabilities .....	£	<input type="text"/>	· <input type="text"/>	2026



**34. What were the total fair values of your derivative contracts which have a negative (i.e. liability) value with UK counterparties for the following:**

Financial derivatives are defined as instruments that are linked to the price performance of any underlying instrument and which involve the trading of financial risk.

Millions of £

(a) Credit default products (including credit default options and credit default swaps)? .....	£	<input type="text"/>	·	<input type="text"/>	2115
(b) Employee stock options? .....	£	<input type="text"/>	·	<input type="text"/>	2116
(c) Other options? .....	£	<input type="text"/>	·	<input type="text"/>	2117
(d) Other swaps (including forward rate agreements)? .....	£	<input type="text"/>	·	<input type="text"/>	2118
(e) Futures and forwards? .....	£	<input type="text"/>	·	<input type="text"/>	2119
(f) Other? .....	£	<input type="text"/>	·	<input type="text"/>	2120

**35. What were the total fair values of your derivative contracts which have a negative (i.e. liability) value with overseas counterparties for the following:**

Financial derivatives are defined as instruments that are linked to the price performance of any underlying instrument and which involve the trading of financial risk.

Millions of £

(a) Credit default products (including credit default options and credit default swaps)? .....	£	<input type="text"/>	·	<input type="text"/>	2121
(b) Employee stock options? .....	£	<input type="text"/>	·	<input type="text"/>	2122
(c) Other options? .....	£	<input type="text"/>	·	<input type="text"/>	2123
(d) Other swaps (including forward rate agreements)? .....	£	<input type="text"/>	·	<input type="text"/>	2124
(e) Futures and forwards? .....	£	<input type="text"/>	·	<input type="text"/>	2125
(f) Other? .....	£	<input type="text"/>	·	<input type="text"/>	2126

**36. What was the value of your other creditors, provisions and liabilities not shown elsewhere on this questionnaire? .....**

Millions of £

£	<input type="text"/>	·	<input type="text"/>	2019
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**37. What was the balance of your Pension Fund at market value?**

i.e. net asset value as found in statement of net assets .....

Millions of £

£	<input type="text"/>	·	<input type="text"/>	2027
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**38. What was the value of your total liabilities?**

Should equal total assets (Question 27) .....

Millions of £

£	<input type="text"/>	·	<input type="text"/>	2999
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**Section E - Membership**

**39. Please give the number of pension schemes to which these funds relate .....**

Actual number

--	--	--	--	--	--	--

M13

**40. What was the number of your:**

**(a) Active members?**  
Active is defined as those who contribute and those non-contributory members who have contributions paid for them by employers .....

Actual number

--	--	--	--	--	--	--

M2

**(b) Members with preserved benefits in the scheme(s)?**  
Preserved benefits arise from an individual ceasing to be a contributing member. Such benefits are payable at a later date .....

--	--	--	--	--	--	--

M3

**(c) Beneficiaries?**  
For example, pensioners, widow(er)s, dependant(s) in the scheme(s) .....

--	--	--	--	--	--	--

M4

**41. What was the number of your members for the following schemes:**

Actual number

**(a) Defined benefit? .....**

--	--	--	--	--	--	--

M10

**(b) Defined contribution? .....**

--	--	--	--	--	--	--

M11

**(c) Hybrid? .....**

--	--	--	--	--	--	--

M12



**Section F - Overseas Assets**

**42. We require by country, a breakdown of holdings of equity and debt securities issued by foreign registered companies and foreign governments (excluding equity securities issued by related enterprises).**

If you have reported figures in any of the questions listed below, please provide a breakdown of the country of issue in the table entitled 'Country Breakdown of Overseas Portfolio Investment Assets' shown overleaf.

**Have you reported figures for:** For each question please  either Yes or No

Money market instruments issued by overseas residents (box 1020)? .....	Yes	<input checked="" type="checkbox"/>	No	<input checked="" type="checkbox"/>
Other overseas liquid deposits (box 1330)? .....	Yes	<input checked="" type="checkbox"/>	No	<input checked="" type="checkbox"/>
Other overseas short-term assets (box 1026)? .....	Yes	<input checked="" type="checkbox"/>	No	<input checked="" type="checkbox"/>
Overseas government, provincial and municipal securities (box 1038)? .....	Yes	<input checked="" type="checkbox"/>	No	<input checked="" type="checkbox"/>
Overseas bonds (box 1050)? .....	Yes	<input checked="" type="checkbox"/>	No	<input checked="" type="checkbox"/>
Overseas ordinary shares (box 1052)? .....	Yes	<input checked="" type="checkbox"/>	No	<input checked="" type="checkbox"/>
Overseas preference shares (box 1054)? .....	Yes	<input checked="" type="checkbox"/>	No	<input checked="" type="checkbox"/>
Overseas mutual funds (box 1060)? .....	Yes	<input checked="" type="checkbox"/>	No	<input checked="" type="checkbox"/>
Other overseas assets included in box 1091? .....	Yes	<input checked="" type="checkbox"/>	No	<input checked="" type="checkbox"/>

If you have answered 'Yes' to any of the above, please write the country breakdown in the appropriate column as specified below:

If you have answered 'No' to all of the above, please go to question 44.

**Column 1. Market value of equity securities**

Equity securities cover all instruments and records acknowledging, after the claims of all creditors have been met, claims to the residual values of enterprises.

- Overseas ordinary shares (box 1052)
- Overseas mutual fund (box 1060)

**Column 2. Market value of debt securities with an original maturity of one year or less**

Short-term debt securities refer to bills, commercial paper, bankers' acceptances and so on that usually give the holder the unconditional right to receive a stated, fixed sum of money on a specified date and have an original term to maturity of one year or less.

- Money market instruments issued by overseas residents (box 1020)
- Other overseas liquid deposits (box 1330)
- Other overseas short-term assets (box 1026)

**Column 3. Market value of debt securities with an original maturity of more than one year**

Long-term debt securities refer to bonds, preference shares, debentures, notes and so on that usually give the holder the unconditional right to a fixed money income, or contractually determined variable money income and have an original term to maturity of over one year.

- Overseas government, provincial and municipal securities (box 1038)
- Overseas bonds (box 1050)
- Overseas preference shares (box 1054)
- Other overseas assets included in box 1091

Please refer to 'General Notes for Overseas Portfolio Investments' at the back of this questionnaire for further information to help you complete the following table for your overseas portfolio investment assets.



### Country Breakdown of Overseas Portfolio Investment Assets

	Column 1.	Column 2.	Column 3.
Country of Issuer	Market value of equity securities (nearest £ 0.1m)	Market value of debt securities with an original maturity of one year or less (nearest £ 0.1m)	Market value of debt securities with an original maturity of more than one year (nearest £ 0.1m)
Algeria			
Argentina			
Australia			
Austria			
Belgium			
Bermuda			
Brazil			
Canada			
Cayman Islands			
Chile			
China, People's Republic of - Hong Kong			
China, People's Republic of - Macao			
China, People's Republic of - Mainland			
Colombia			
Denmark			
Finland			
France			
Germany			
Greece			
Guernsey			
Hungary			
Iceland			
India			
Indonesia			



	<b>Column 1.</b>	<b>Column 2.</b>	<b>Column 3.</b>
<b>Country of Issuer</b>	<b>Market value of equity securities</b> (nearest £ 0.1m)	<b>Market value of debt securities with an original maturity of one year or less</b> (nearest £ 0.1m)	<b>Market value of debt securities with an original maturity of more than one year</b> (nearest £ 0.1m)
Irish Republic			
Isle of Man			
Israel			
Italy			
Japan			
Jersey			
Korea, Republic of (South)			
Kuwait			
Luxembourg			
Malaysia			
Mexico			
Netherlands			
New Zealand			
Norway			
Philippines			
Poland			
Portugal			
Russian Federation			
Singapore			
Slovenia			
South Africa			
Spain			
Sweden			
Switzerland			
Taiwan, Province of China			
Thailand			



	Column 1.	Column 2.	Column 3.
<b>Country of Issuer</b>	<b>Market value of equity securities</b> (nearest £ 0.1m)	<b>Market value of debt securities with an original maturity of one year or less</b> (nearest £ 0.1m)	<b>Market value of debt securities with an original maturity of more than one year</b> (nearest £ 0.1m)
Turkey			
United States			
International Organisations			
<b>Other Countries</b> (specify all countries where the holdings of securities are greater than £0.1m / €0.1m)			
Not Specified			
<b>Total value of securities reported</b>			

**43. Does your business have access to any of the following security identification codes**

International Security Identification Number (ISIN)

Stock Exchange Daily Official List (SEDOL)

Committee on Uniform Securities Identification Procedures (CUSIP) International Numbering System (CINS)

For each question please  either Yes or No

(a) **From your own system?**

Yes  No

(b) **From a custodian's system who holds securities on your behalf?**

A custodian provides the safe keeping of assets and/or settlement of trades on your behalf.

Yes  No



**Section G - Comments and Contact Details**

**44. Please use the box below to:**

- Describe any significant movements in data between this and previous returns.
- Tell us if you have merged with, or been acquired by, another company.
- Please include details of any significant impacts upon your data resulting from changes in the accounting approaches you have taken.

**45. Please provide details of the person we should contact if we have any queries regarding the information returned on this questionnaire:**

Contact Name

Position in business

Telephone Number   Ext

Fax Number

E-mail address

**46. How long has it taken you to complete this questionnaire?**

Include any time spent extracting information from your accounting systems and collating data over and above normal accounting operations.

Hours  Minutes

Please take a photocopy of this questionnaire for your records and return the original copy to the Office for National Statistics in the envelope provided.



## General Notes for Overseas Portfolio Investments (question 42)

### Securities:

A security is defined as an instrument that is traded or tradeable.

Report all securities relating to your overseas assets at market value, and convert them to sterling using the exchange rate at the close of business on the last day of the period covered by this questionnaire.

Attribute securities to the country that issued them. Base country attribution on where the entity is ordinarily domiciled. If there is doubt as to the issuers' country of domicile, then the country of residence of any enterprise can be taken as where it is legally incorporated. In the absence of legal incorporation, the country of residence can be taken as where it is legally domiciled. Overseas is defined as non-UK, where the UK includes England, Scotland, Wales and Northern Ireland but excludes the Channel Islands and the Isle of Man.

Do not allocate securities issued by international organisations (IO's) to the country in which the IO is based. Instead report the value of the securities in the separate category specifically of IO's near the end of the table.

### Exclusion of securities issues raised by related enterprises:

Securities issued by related non-resident enterprises and held by the reporting entity should be excluded from this questionnaire. Related non-resident enterprises are enterprises in which your enterprise group has an equity interest of 10% or more. Ownership is measured in terms of ordinary shares or voting stock of incorporated enterprises or equivalent beneficial interest in unincorporated enterprises. The only exception is if your enterprise is a financial institution. In these circumstances, debt securities issued by an affiliated non-resident financial intermediary and owned by your entity should be included in this questionnaire if the debt does not represent a permanent interest.

### Treatment of securities involved in repurchase and securities lending arrangements:

Treatment should be consistent with the main questionnaire, namely:

- Include securities sold under repurchase or securities lending arrangements.
- Exclude securities acquired under repurchase or securities lending arrangements.
- Securities acquired under repurchase or securities lending arrangements and subsequently sold to a third party should be reported as a negative holding, namely, a short position.

### Depository Receipts:

Depository receipts that denote ownership of equity or debt securities issued by overseas enterprises should be attributed to the country of residence of the issuer of the security underlying the depository receipt.

If you are a financial institution, don't report holdings of any securities against which depository receipts have been issued and sold. But, if a depository receipt was issued before the financial institution arranging the issue had acquired the underlying securities, then that financial institution should report a negative holding in the underlying security.

### Stripped securities:

Stripped securities (strips) are securities that have been transformed from a principal amount with periodic interest coupons, into a series of zero coupon securities with a range of maturities matching the coupon payment dates and the redemption date of the principal amount.

Where strips remain the direct obligation of the original issuer, the residency of the issuer of the strips remains the same as for the original security.

Dealers who request that a settlement or clearing house creates strips from an existing security issued by a non-resident should not report ownership of the underlying security once the strips are created.

If you have created and issued strips, 'backed' by the original securities, report your holdings of the underlying securities if a non-resident issued them.

Strips with an original maturity of less than one year are classified as money market instruments and thus, if identifiable, should be reported as short-term debt securities.

**Asset-backed Securities:**

When reporting the market value of your holdings of asset-backed securities, be aware of the possibility of early partial redemption of principal.

Report the market value of the principal amount outstanding at the close of business on the last day of the period covered in this questionnaire. If some of the principal has been repaid, this market value will not be the same as the original face value re-valued at end-period market prices.

## **Annex A: List of Overseas European Union Member States**

The following countries are overseas members of the European Union:

Austria  
Belgium  
Bulgaria  
Croatia  
Cyprus  
Czech Republic  
Denmark  
Estonia  
Finland  
France  
Germany  
Greece  
Hungary  
Irish Republic  
Italy  
Latvia  
Lithuania  
Luxembourg  
Malta  
Netherlands  
Poland  
Portugal  
Romania  
Slovakia  
Slovenia  
Spain  
Sweden