BANK OF ENGLAND
PRUDENTIAL REGULATION AUTHORITY

Corporate, Sovereign and Financial Institution Credit Risk Data Request for [FIRM] as of 31/12/2014

Firm name:	[FIRM]	**FRN:**	
Risk Type:	Corporate, Sovereign and Financial Institution Credit Risk	**Reporting date:**	31 December 2014
PRA analysis period:		**Reporting Currency:**	

	Name	Tel Number ☎	E-mail ✉
Firm primary contact			
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PRA secondary contact			

For Future Use

Submission ID:	1	**Previous ID:**	
Submission content type:	Historical	**Version No:**	1.5
Submission period type:	As Requested		

Corporate, Sovereign and Financial Institution Credit Risk Data Request for [FIRM] as of 31/12/2014

Topic	Filename	Comment
Current Lending Criteria		
Watch list and non-performing loans management process		
Impairment Methodologies		
Forbearance Policies		
Impairment Methodologies		
Stress Testing Methodology		
Results of the most recent internal stress test		
Management Information on material portfolios		

Corporate, Sovereign and Financial Institution Credit Risk Data Request for [FIRM] as of 31/12/2014

Commercial Entity	Business Unit	Sub Business Unit (if applicable)	Country of Exposure	Asset Class	Sector (if applicable)	Context	Rule ID	Comment

Corporate, Sovereign and Financial Institution Credit Risk Data Request for [FIRM] as of 31/12/2014

						Credit Rating Scheme														
Commercial Entity	Business Unit	Sub Business Unit (if applicable)	Country of Exposure	Asset Class	Sector (SIC 2007 Sections)	Basel Approach	Credit Rating Scale Name	Credit Rating	LTV Band (applicable only to CRE exposures)	Interest Cover Ratio (applicable only to CRE exposures)	Drawn Balance	RWA	Exposure for RWA	EAD-Weighted PD	EAD-Weighted LGD	Expected Loss	Percentage Senior Secured Exposure	Percentage Senior Unsecured and Subordinated Secured Exposure	Percentage Subordinated Unsecured Exposure	Number of Obligors
				Large Corporates					[redacted]											
				Mid Corporates					[redacted]											
				SME					[redacted]											
				CRE Investment																
				CRE Development																
				Financial Institutions					[redacted]											
				Quasi-Sovereign					[redacted]											
				Sovereign					[redacted]											
				Other Wholesale					[redacted]											
				Housing Associations					[redacted]											

Corporate, Sovereign and Financial Institution Credit Risk Data Request for [FIRM] as of 31/12/2014

Commercial Entity	Business Unit	Sub Business Unit (if applicable)	Country of Exposure	Asset Class	Sector (if applicable)	Individual Provisions

Corporate, Sovereign and Financial Institution Credit Risk Data Request for [FIRM] as of 31/12/2014

Commercial Entity	Business Unit	Sub Business Unit (if applicable)	Country of Exposure	Asset Class	Sector (if applicable)	Collective Provisions

Corporate, Sovereign and Financial Institution Credit Risk Data Request for [FIRM] as of 31/12/2014

Commercial Entity	Business Unit	Sub Business Unit (if applicable)	Country of Exposure	Asset Class	Sector (if applicable)	LTV Band (applicable only to CRE exposures)	Maturity Band	Committed Limit

Corporate, Sovereign and Financial Institution Credit Risk Data Request for [FIRM] as of 31/12/2014

Commercial Entity	Business Unit	Sub Business Unit (if applicable)	Country of Exposure	Asset Class	Sector (if applicable)	LTV Band (applicable only to CRE exposures)	Vintage	Committed Limit

Corporate, Sovereign and Financial Institution Credit Risk Data Request for [FIRM] as of 31/12/2014

				Internal Credit Rating			External Agency Rating (Use any that is available)											
Asset Class	Country of Exposure	Sector (SIC 2007 Sections)	Counterparty Name	Basel Approach	Credit Rating Scale Name	Credit Rating	Current Moody's Rating	Current S&P Rating	Current Fitch Rating	Current DBRS Rating	Drawn Balance	Committed Limit	Individual Provisions	RWA	Exposure for RWA	Exposure Weighted Maturity	Exposure Weighted Vintage	Watchlist