Leveraged lending

Note all definitions use those employed in the underwriting standards exercise (conducted in 2014). Complete as of YE 2014 (except for relevant cells in the pipeline section)

Please populate the banking book exposure (i.e. Exposure for RWA as defined in FDSF) in millions

Use the same currency as used for the Wholesale FDSF submission

Current exposure to leveraged lending (by tranche):

		Covenants		
		Full covenants (five or more maintenance covenants)	Covenant 'loose' (from two to four maintenance covenants)	Covenant 'lite' (fewer than two maintenance covenants)
Credit grade (Moodys / S&P)	Aaa - Aa3 / AAA - AA-			
	A1 - A3 / A+ - A-			
	Baa1 - Baa3 / BBB+ - BBB-			
	Ba1 - Ba3 / BB+ - BB-			
	B1 - B3 / B+ - B-			
	Caa1 / CCC+			
	Caa2 / CCC			
	Caa3 - Ca / CCC- - C			
	Default			

Country/Region of credit risk *Use location for credit risk purposes rather than booking location*	United Kingdom	
	Europe ex-United Kingdom	
	Middle East, Africa	
	Asia	
	Americas	

Pipeline:

Limits for aggregate exposure to leveraged loans in the underwriting pipeline	
Average (average of month end) pipeline size over 2014	
Pipeline as of 20th February 2015 for non-traded risk exposures	
Pipeline as of 20th February 2015 for traded risk exposures	

Losses under stress:

Losses (Impairment Charge as defined in FDSF) on leveraged lending under stress (i.e. Stress Scenario 1) for Years 1 to 5	