BANK OF ENGLAND
PRUDENTIAL REGULATION AUTHORITY

Structured Finance Risk Data Request for [Firm] as of 31/12/2014

Firm name:	[Firm]	**FRN:**	
Risk Type:	Structured Finance Risk	**Reporting date:**	31 December 2014
PRA analysis period:		**Reporting Currency**	

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

For Future Use

Submission ID:	1	**Previous ID:**	
Submission content type:	Historical	**Version No:**	1.2
Submission period type:	As Requested		

Structured Finance Risk Data Request for [Firm] as of 31/12/2014

Context (if applicable)	Rule ID	Comment

Structured Finance Risk Data Request for [Firm] as of 31/12/2014

Unique ID	Commercial Entity	Business Unit	Sub-Business Unit (if applicable)	Country of Origin of Underlyings	Asset Class	Product Type	Sub-product Type	ISIN Code	Description of Instrument	Intercp Mechanism	SF PositionType	Tranche Attachment Point	Tranche Detachment Point	Weighted Average Life (WAL in years)	Book Type	Currency of Instrument	Reporting Currency	Resecuritisation?	Current Notional	Accounting Carry Value	Regulatory Carry Value	Clean Market Value	Accounting Designation	Impairment Provision	Expected Loss	AFS Reserve Balance	Capital Requirement Calculation Approach	IRB RWA Category	RWA	Position Deducted from Capital?	Current Moody's Rating	Current S&P Rating	Current Fitch Rating	Current DBRS Rating	Current Internal/Inferred Credit Quality Step
					Securitised Positions																														

Structured Finance Risk Data Request for [Firm] as of 31/12/2014

Unique ID	Commercial Entity	Business Unit	Sub Business Unit (if applicable)	Country of Origin of Covered Bond	Country of Origin of Cover Pool	Asset Class	Cover Pool Asset Type	ISIN Code	Description of Covered Bond	Book Type	Currency of Instrument	Reporting Currency	CRD Compliant?	Current Notional	Accounting Carry Value	Regulatory Carry Value	Clean Market Value	Accounting Designation	Impairment Provision	Expected Loss	AFS Reserve Balance	Capital Requirement Calculation Approach	RWA	Current Overcollateralisation	Cover Pool LTV Band: <60%	Cover Pool LTV Band: >=60% to <80%	Cover Pool LTV Band: >=80% to <100%	Cover Pool LTV Band: >=100%	Cover Pool Arrears Band: 30 to 90d	Cover Pool Arrears Band: 91d to 180d	Cover Pool Arrears Band: 180+d	Covered Bond SenUnsec Issuer Moody's Rating	Covered Bond SenUnsec Issuer S&P Rating	Covered Bond SenUnsec Issuer Fitch Rating	Covered Bond SenUnsec Issuer DBRS Rating	Current Covered Bond Moody's Rating	Current Covered Bond S&P Rating	Current Covered Bond Fitch Rating	Current Covered Bond DBRS Rating
						Covered Bonds																																		

Structured Finance Risk SRT Data Request for [Firm] as of 31/12/2014

Transaction Name & Series	Tranche	Securitised Asset Class	Currency of Tranche Originated	Reporting Currency	Country of Origin of Securitised Exposures	Tranche Coupon (index & premium)	Current Notional of Tranche Originated	Pre-securitisation Total Reference Portfolio Exposure	Pre-securitisation Total Reference Portfolio Risk Weighted Exposure	Total Reference Portfolio Underlying EL	Total Reference Portfolio Underlying UL	Currency Haircut Relating to Deal	Collateral Haircut Relating to Deal	Firm's Exposure to Tranche	Firm's Risk Weighted Exposure to Tranche	Firm's Capital Deduction relating to Tranche	Tranche Current Moody's Rating	Tranche Current S&P Rating	Tranche Current Fitch Rating	Tranche Current DBRS Rating