

Commission Implementing Regulation (EU) 2020/1225 of 29 October 2019 laying down implementing technical standards with regard to the format and standardised templates for making available the information and details of a securitisation by the originator, sponsor and SSPE (Text with EEA relevance)

COMMISSION IMPLEMENTING REGULATION (EU) 2020/1225

of 29 October 2019

laying down implementing technical standards with regard to the format and standardised templates for making available the information and details of a securitisation by the originator, sponsor and SSPE

(Text with EEA relevance)

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Regulation (EU) 2017/2402 of the European Parliament and of the Council of 12 December 2017 laying down a general framework for securitisation and creating a specific framework for simple, transparent and standardised securitisation, and amending Directives 2009/65/EC, 2009/138/EC and 2011/61/EU and Regulations (EC) No 1060/2009 and (EU) No 648/2012⁽¹⁾, and in particular Articles 7(4) and 17(3) thereof,

Whereas:

- (1) The scope of Article 7(4) of Regulation (EU) 2017/2402 refers to all securitisations, including securitisations where a prospectus has to be drawn up pursuant to Regulation (EU) 2017/1129⁽²⁾ (commonly referred to as ‘public’ securitisations) and securitisations where a prospectus does not have to be drawn up (commonly referred to as ‘private’ securitisations). Article 17(3) of Regulation (EU) 2017/2402 refers to securitisations making information available via a securitisation repository, which does not include private securitisations.
- (2) Securitisations are complex and heterogeneous. To allow for efficient data collection and assessment by investors, potential investors, competent authorities and, for public securitisations, the other entities listed in Article 17(1) of Regulation (EU) 2017/2402, the information referred to in points (a) and (e) of Article 7(1) and point (a) of Article 17(2) of Regulation (EU) 2017/2402 should be made available in a harmonised format. In addition, where the information is to be made available via a securitisation repository, a harmonised format also facilitates seamless aggregation and comparison across repositories.
- (3) Costs for market participants should be minimised. The reporting format for securitisations should therefore be similar, to the extent feasible, to the format prescribed for the reporting of derivatives contracts under Article 9 of Regulation (EU) No 648/2012 of the European Parliament and of the Council⁽³⁾ and the reporting of the details of securities financing transactions (SFTs) under Article 4 of Regulation

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(EU) 2015/2365 of the European Parliament and of the Council⁽⁴⁾. Furthermore, where information is made available via a securitisation repository, the reporting format should also take into account solutions developed by existing securitisation data collectors. Therefore, it is appropriate to require the use of the XML format, which is commonly employed for reporting information on loans and other similar underlying exposures, also in the context of reporting securitisations.

- (4) The provisions in this Regulation are closely linked, since they determine the format and templates whereby the originator, sponsor or SSPE of a securitisation are to make available information about that securitisation to various parties as required under Regulation (EU) 2017/2402. To ensure coherence between those provisions, which should enter into force at the same time, and to facilitate a comprehensive view and efficient access to all the relevant information of a securitisation, it is necessary to include these implementing technical standards in a single Regulation.
- (5) This Regulation is based on the draft implementing technical standards submitted by the European Securities and Markets Authority (ESMA) to the Commission.
- (6) ESMA has conducted an open public consultation on the draft implementing technical standards on which this Regulation is based, analysed the potential related costs and benefits and requested the opinion of the Securities and Markets Stakeholder Group established by Article 37 of Regulation (EU) No 1095/2010 of the European Parliament and of the Council⁽⁵⁾,

HAS ADOPTED THIS REGULATION:

SECTION 1

TEMPLATES FOR ALL SECURITISATIONS

Article 1

Underlying exposures templates

1 The information referred to in paragraphs 1 and 2 of Article 2 of Commission Delegated Regulation (EU) 2020/1224⁽⁶⁾ shall be made available using the following templates:

- a the template set out in Annex II to this Regulation for loans to private households secured by residential real estate, regardless of the purpose of those loans;
- b the template set out in Annex III to this Regulation for loans for the purposes of acquiring commercial real estate or secured by commercial real estate;
- c the template set out in Annex IV to this Regulation for corporate underlying exposures, including underlying exposures to micro, small- and medium-sized enterprises;
- d the template set out in Annex V to this Regulation for automobile underlying exposures, including loans and leases to legal or natural persons that are backed by automobiles;
- e the template set out in Annex VI to this Regulation for consumer underlying exposures;
- f the template set out in Annex VII to this Regulation for credit card underlying exposures;
- g the template set out in Annex VIII to this Regulation for leasing underlying exposures;

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h the template set out in Annex IX to this Regulation for underlying exposures that do not fall within any of the categories set out in points (a) to (g).

2 The information referred to in Article 2(3) of Delegated Regulation (EU) 2020/1224 shall be made available using the following templates:

- a the templates set out in paragraph 1 of this Article, as relevant to the underlying exposure type;
- b the template set out in Annex X for non-performing exposure securitisations as referred to in the second subparagraph of Article 2(3) of Delegated Regulation (EU) 2020/1224.

3 The information referred to in Article 2(4) of Delegated Regulation (EU) 2020/1224 shall be made available using the template set out in Annex XI.

Article 2

Investor report templates

1 The information referred to in Article 3(1) of Delegated Regulation (EU) 2020/1224 shall be made available using the template set out in Annex XII.

2 The information referred to in Article 3(2) of Delegated Regulation (EU) 2020/1224 shall be made available using the template set out in Annex XIII.

SECTION 2

TEMPLATES FOR SECURITISATIONS FOR WHICH A PROSPECTUS HAS TO BE DRAWN UP (PUBLIC SECURITISATIONS)

Article 3

Inside information templates

1 The information referred to in Article 6(1) of Delegated Regulation (EU) 2020/1224 shall be made available using the template set out in Annex XIV.

2 The information referred to in Article 6(2) of Delegated Regulation (EU) 2020/1224 shall be made available using the template set out in Annex XV.

Article 4

Significant event templates

1 The information referred to in Article 7(1) of Delegated Regulation (EU) 2020/1224 shall be made available using the template set out in Annex XIV.

2 The information referred to in Article 7(2) of Delegated Regulation (EU) 2020/1224 shall be made available using the template set out in Annex XV.

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SECTION 3

COMMON PROVISIONS

Article 5

Format of information

- 1 The format of the information provided in the templates set out in Annexes I to XV shall conform to the corresponding format set out in Table 1 of Annex I
- 2 The information shall be made available in an electronic and machine-readable form via common XML templates.

Article 6

Entry into force

This Regulation shall enter into force on the twentieth day following that of its publication in the *Official Journal of the European Union*.

This Regulation shall be binding in its entirety and directly applicable in all Member States.

Done at Brussels, 29 October 2019.

For the Commission

The President

Jean-Claude JUNCKER

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ANNEX I

Field formats

SYMBOL	DATA TYPE	DEFINITION
{ALPHANUM-n}	Up to n alphanumeric characters	Free text field. To be entered in ASCII format in capital letters (no accented characters).
{COUNTRYCODE_2}	2 alphanumeric characters	2 letter country code, as defined by ISO 3166-1 alpha-2 country code. To be entered in ASCII format (no accented characters).
{CURRENCYCODE_3}	3 alphanumeric characters	3 letter currency code, as defined by ISO 4217 currency codes. To be entered in ASCII format (no accented characters).
{YEAR}	ISO 8601 year format	Years to be formatted as follows: YYYY
{DATEFORMAT}	ISO 8601 date format	Dates to be formatted as follows: YYYY-MM-DD
{MONETARY}	0-18 digits, of which up to 5 may be fractional digits	A number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
{NUMERIC}	0-18 digits, of which up to 5 may be fractional digits	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it is to be represented by a dot.
{INTEGER-n}	Integer number of up to n	Numerical field for both positive and negative integer values.
{Y/N}	1 alphanumeric character	'true' - Y 'false' - N
{ISIN}	12 alphanumeric characters	ISIN code, as defined in ISO 6166

a Regulation (EC) No 1893/2006 of the European Parliament and of the Council of 20 December 2006 establishing the statistical classification of economic activities NACE Revision 2 and amending Council Regulation (EEC) No 3037/90 as well as certain EC Regulations on specific statistical domains (OJ L 393, 30.12.2006, p. 1).

b Commission Delegated Regulation (EU) 2020/1224 of 16 October 2019 supplementing Regulation (EU) 2017/2402 of the European Parliament and of the Council with regard to regulatory technical standards specifying the information and the details of a securitisation to be made available by the originator, sponsor and SSPE (See page 1 of this Official Journal).

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{LEI}	20 alphanumeric characters	Legal entity identifier, as specified in ISO 17442
{LIST}		As set out in the specific field description
{NUTS}	5 alphanumeric characters	Refers to the Nomenclature of Territorial Units for Statistics maintained by Eurostat. Information must be made available at the NUTS3 level. http://ec.europa.eu/eurostat/web/nuts/
{NACE}	7 alphanumeric characters	Refers to the statistical classification of economic activities in the European Union, maintained on the website cited in this definition box and as set out in Regulation (EC) No 1893/2006 of the European Parliament and of the Council ^a . The most detailed level of classification must be made available for each economic activity (i.e. the full code – 6 or 7 character level, including decimals). http://ec.europa.eu/competition/mergers/cases/index/nace_all.html
{PERCENTAGE}	0-11 digits, of which up to 10 may be fractional digits.	Rate expressed as a percentage, i.e., in hundredths, e.g. 0.7 is 7/10 of a percent, and 7.0 is 7%.
{TELEPHONE}	A "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+", and "-" (up to 30 characters).	The collection of information which identifies a specific phone number as defined by telecom services.
{ESA}	7 alphanumeric characters	The European System of Accounts (2010) sector, using the codes set out in Table 1 of Annex I to

^a Regulation (EC) No 1893/2006 of the European Parliament and of the Council of 20 December 2006 establishing the statistical classification of economic activities NACE Revision 2 and amending Council Regulation (EEC) No 3037/90 as well as certain EC Regulations on specific statistical domains (OJ L 393, 30.12.2006, p. 1).

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		Commission Delegated Regulation (EU) 2020/1224 ^b . http://ec.europa.eu/eurostat/cache/metadata/Annexes/nasa_10_f_esms_an1.pdf
{WATCHLIST}	2 alphanumeric characters	The servicer watchlist code as set out in Table 2 of Annex I to Delegated Regulation (EU) 2020/1224
a	Regulation (EC) No 1893/2006 of the European Parliament and of the Council of 20 December 2006 establishing the statistical classification of economic activities NACE Revision 2 and amending Council Regulation (EEC) No 3037/90 as well as certain EC Regulations on specific statistical domains (OJ L 393, 30.12.2006, p. 1).	
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ANNEX II

Underlying exposures template — Residential real estate (RRE)

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
RREL1	Unique Identifier	{ALPHANUM-28}
RREL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
RREL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
RREL4	Original Obligor Identifier	{ALPHANUM-1000}
RREL5	New Obligor Identifier	{ALPHANUM-1000}
RREL6	Data Cut-Off Date	{DATEFORMAT}
RREL7	Pool Addition Date	{DATEFORMAT}
RREL8	Date Of Repurchase	{DATEFORMAT}
RREL9	Redemption Date	{DATEFORMAT}
RREL10	Resident	{Y/N}
RREL11	Geographic Region — Obligor	{NUTS}
RREL12	Geographic Region Classification	{YEAR}
RREL13	Employment Status	{LIST}
RREL14	Credit Impaired Obligor	{Y/N}
RREL15	Customer Type	{LIST}

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RREL16	Primary Income	{MONETARY}
RREL17	Primary Income Type	{LIST}
RREL18	Primary Income Currency	{CURRENCYCODE_3}
RREL19	Primary Income Verification	{LIST}
RREL20	Secondary Income	{MONETARY}
RREL21	Secondary Income Verification	{LIST}
RREL22	Special Scheme	{ALPHANUM-10000}
RREL23	Origination Date	{DATEFORMAT}
RREL24	Maturity Date	{DATEFORMAT}
RREL25	Original Term	{INTEGER-9999}
RREL26	Origination Channel	{LIST}
RREL27	Purpose	{LIST}
RREL28	Currency Denomination	{CURRENCYCODE_3}
RREL29	Original Principal Balance	{MONETARY}
RREL30	Current Principal Balance	{MONETARY}
RREL31	Prior Principal Balances	{MONETARY}
RREL32	Pari Passu Underlying Exposures	{MONETARY}
RREL33	Total Credit Limit	{MONETARY}
RREL34	Purchase Price	{PERCENTAGE}
RREL35	Amortisation Type	{LIST}
RREL36	Principal Grace Period End Date	{DATEFORMAT}
RREL37	Scheduled Principal Payment Frequency	{LIST}
RREL38	Scheduled Interest Payment Frequency	{LIST}
RREL39	Payment Due	{MONETARY}
RREL40	Debt To Income Ratio	{PERCENTAGE}
RREL41	Balloon Amount	{MONETARY}
RREL42	Interest Rate Type	{LIST}
RREL43	Current Interest Rate	{PERCENTAGE}
RREL44	Current Interest Rate Index	{LIST}
RREL45	Current Interest Rate Index Tenor	{LIST}

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RREL46	Current Interest Rate Margin	{PERCENTAGE}
RREL47	Interest Rate Reset Interval	{INTEGER-9999}
RREL48	Interest Rate Cap	{PERCENTAGE}
RREL49	Interest Rate Floor	{PERCENTAGE}
RREL50	Revision Margin 1	{PERCENTAGE}
RREL51	Interest Revision Date 1	{DATEFORMAT}
RREL52	Revision Margin 2	{PERCENTAGE}
RREL53	Interest Revision Date 2	{DATEFORMAT}
RREL54	Revision Margin 3	{PERCENTAGE}
RREL55	Interest Revision Date 3	{DATEFORMAT}
RREL56	Revised Interest Rate Index	{LIST}
RREL57	Revised Interest Rate Index Tenor	{LIST}
RREL58	Number Of Payments Before Securitisation	{INTEGER-9999}
RREL59	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
RREL60	Prepayment Lock-Out End Date	{DATEFORMAT}
RREL61	Prepayment Fee	{MONETARY}
RREL62	Prepayment Fee End Date	{DATEFORMAT}
RREL63	Prepayment Date	{DATEFORMAT}
RREL64	Cumulative Prepayments	{MONETARY}
RREL65	Date Of Restructuring	{DATEFORMAT}
RREL66	Date Last In Arrears	{DATEFORMAT}
RREL67	Arrears Balance	{MONETARY}
RREL68	Number Of Days In Arrears	{INTEGER-9999}
RREL69	Account Status	{LIST}
RREL70	Reason for Default or Foreclosure	{LIST}
RREL71	Default Amount	{MONETARY}
RREL72	Default Date	{DATEFORMAT}
RREL73	Allocated Losses	{MONETARY}
RREL74	Cumulative Recoveries	{MONETARY}
RREL75	Litigation	{Y/N}
RREL76	Recourse	{Y/N}

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RREL77	Deposit Amount	{MONETARY}
RREL78	Insurance Or Investment Provider	{ALPHANUM-1000}
RREL79	Original Lender Name	{ALPHANUM-100}
RREL80	Original Lender Legal Entity Identifier	{LEI}
RREL81	Original Lender Establishment Country	{COUNTRYCODE_2}
RREL82	Originator Name	{ALPHANUM-100}
RREL83	Originator Legal Entity Identifier	{LEI}
RREL84	Originator Establishment Country	{COUNTRYCODE_2}
Collateral-level information section		
RREC1	Unique Identifier	{ALPHANUM-28}
RREC2	Underlying Exposure Identifier	{ALPHANUM-1000}
RREC3	Original Collateral Identifier	{ALPHANUM-1000}
RREC4	New Collateral Identifier	{ALPHANUM-1000}
RREC5	Collateral Type	{LIST}
RREC6	Geographic Region — Collateral	{NUTS}
RREC7	Occupancy Type	{LIST}
RREC8	Lien	{INTEGER-9999}
RREC9	Property Type	{LIST}
RREC10	Energy Performance Certificate Value	{LIST}
RREC11	Energy Performance Certificate Provider Name	{ALPHANUM-100}
RREC12	Current Loan-To-Value	{PERCENTAGE}
RREC13	Current Valuation Amount	{MONETARY}
RREC14	Current Valuation Method	{LIST}
RREC15	Current Valuation Date	{DATEFORMAT}
RREC16	Original Loan-To-Value	{PERCENTAGE}
RREC17	Original Valuation Amount	{MONETARY}
RREC18	Original Valuation Method	{LIST}
RREC19	Original Valuation Date	{DATEFORMAT}

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RREC20	Date Of Sale	{DATEFORMAT}
RREC21	Sale Price	{MONETARY}
RREC22	Collateral Currency	{CURRENCYCODE_3}
RREC23	Guarantor Type	{LIST}

ANNEX III

Underlying exposures template — Commercial real estate (CRE)

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
CREL1	Unique Identifier	{ALPHANUM-28}
CREL2	Original Obligor Identifier	{ALPHANUM-1000}
CREL3	New Obligor Identifier	{ALPHANUM-1000}
CREL4	Original Underlying Exposure Identifier	{ALPHANUM-1000}
CREL5	New Underlying Exposure Identifier	{ALPHANUM-1000}
CREL6	Data Cut-Off Date	{DATEFORMAT}
CREL7	Pool Addition Date	{DATEFORMAT}
CREL8	Date Of Restructuring	{DATEFORMAT}
CREL9	Date Of Repurchase	{DATEFORMAT}
CREL10	Date Of Substitution	{DATEFORMAT}
CREL11	Redemption Date	{DATEFORMAT}
CREL12	Geographic Region — Obligor	{NUTS}
CREL13	Geographic Region Classification	{YEAR}
CREL14	Special Scheme	{ALPHANUM-10000}
CREL15	Origination Date	{DATEFORMAT}
CREL16	Start Date Of Amortisation	{DATEFORMAT}
CREL17	Maturity Date At Securitisation Date	{DATEFORMAT}
CREL18	Maturity Date	{DATEFORMAT}
CREL19	Original Term	{INTEGER-9999}
CREL20	Duration Of Extension Option	{INTEGER-9999}

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CREL21	Nature Of Extension Option	{LIST}
CREL22	Currency Denomination	{CURRENCYCODE_3}
CREL23	Current Principal Balance	{MONETARY}
CREL24	Original Principal Balance	{MONETARY}
CREL25	Original Principal Balance At Securitisation Date	{MONETARY}
CREL26	Committed Undrawn Facility Underlying Exposure Balance	{MONETARY}
CREL27	Total Other Amounts Outstanding	{MONETARY}
CREL28	Purchase Price	{PERCENTAGE}
CREL29	Latest Utilisation Date	{DATEFORMAT}
CREL30	Purpose	{LIST}
CREL31	Structure	{LIST}
CREL32	Waterfall A-B Pre Enforcement Scheduled Interest Payments	{LIST}
CREL33	Waterfall A-B Pre Enforcement Scheduled Principal Payments	{LIST}
CREL34	Principal Payment Allocation To Senior Loan	{PERCENTAGE}
CREL35	Waterfall Type	{LIST}
CREL36	Defaulted Underlying Exposure Purchase Price	{PERCENTAGE}
CREL37	Cure Payments Possible?	{LIST}
CREL38	Restrictions On Sale Of Subordinated Loan?	{Y/N}
CREL39	Subordinated Loan Holder Affiliated To Obligor?	{Y/N}
CREL40	Subordinated Loan Holder Control Of Workout Process	{Y/N}
CREL41	Do Non-Payments On Prior Ranking Claims Constitute A Default Of The Underlying Exposure?	{Y/N}
CREL42	Do Non-Payments On Equal Ranking Underlying Exposures Constitute Default Of Property?	{Y/N}

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CREL43	Noteholder Consent	{Y/N}
CREL44	Noteholder Meeting Scheduled	{DATEFORMAT}
CREL45	Syndicated	{Y/N}
CREL46	Participation Of SSPE	{LIST}
CREL47	Consequence For Breach Of Financial Covenant	{LIST}
CREL48	Financial Information Non-Submission Penalties	{Y/N}
CREL49	Recourse	{Y/N}
CREL50	Recourse - 3rd Party	{Y/N}
CREL51	Servicing Standard	{Y/N}
CREL52	Amounts Held In Escrow	{MONETARY}
CREL53	Collection Of Escrows	{Y/N}
CREL54	Collection Of Other Reserves	{Y/N}
CREL55	Trigger For Escrow To Be Held	{LIST}
CREL56	Target Escrow Amounts/ Reserves	{MONETARY}
CREL57	Escrow Account Release Conditions	{ALPHANUM-1000}
CREL58	Conditions Of Drawing Cash Reserve	{LIST}
CREL59	Escrow Account Currency	{CURRENCYCODE_3}
CREL60	Escrow Payments Currency	{CURRENCYCODE_3}
CREL61	Total Reserve Balance	{MONETARY}
CREL62	Reserve Balance Currency	{CURRENCYCODE_3}
CREL63	Escrow Trigger Event Occurred	{Y/N}
CREL64	Amounts Added To Escrows In Current Period	{MONETARY}
CREL65	Revenue	{MONETARY}
CREL66	Operating Expenses At Securitisation Date	{MONETARY}
CREL67	Capital Expenditures At Securitisation Date	{MONETARY}
CREL68	Financial Statement Currency	{CURRENCYCODE_3}
CREL69	Obligor Reporting Breach	{Y/N}

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CREL70	Debt Service Coverage Ratio Method	{LIST}
CREL71	Debt Service Coverage Ratio Indicator At Securitisation Date	{LIST}
CREL72	Most Recent Debt Service Coverage Ratio Indicator	{LIST}
CREL73	Debt Service Coverage Ratio At The Securitisation Date	{PERCENTAGE}
CREL74	Current Debt Service Coverage Ratio	{PERCENTAGE}
CREL75	Original Loan-To-Value	{PERCENTAGE}
CREL76	Current Loan-To-Value	{PERCENTAGE}
CREL77	Interest Coverage Ratio At The Securitisation Date	{PERCENTAGE}
CREL78	Current Interest Coverage Ratio	{PERCENTAGE}
CREL79	Interest Coverage Ratio Method	{LIST}
CREL80	Number Of Properties At Securitisation Date	{INTEGER-9999}
CREL81	Number Of Properties At Data Cut-Off Date	{INTEGER-9999}
CREL82	Properties Collateralised To The Underlying Exposure	{ALPHANUM-1000}
CREL83	Property Portfolio Value At Securitisation Date	{MONETARY}
CREL84	Property Portfolio Valuation Currency At Securitisation Date	{CURRENCYCODE_3}
CREL85	Status Of Properties	{LIST}
CREL86	Valuation Date At Securitisation Date	{DATEFORMAT}
CREL87	Amortisation Type	{LIST}
CREL88	Principal Grace Period End Date	{DATEFORMAT}
CREL89	Grace Days Allowed	{INTEGER-9999}
CREL90	Scheduled Principal Payment Frequency	{LIST}
CREL91	Scheduled Interest Payment Frequency	{LIST}

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CREL92	Number Of Payments Before Securitisation	{INTEGER-9999}
CREL93	Prepayment Terms Description	{ALPHANUM-100}
CREL94	Prepayment Lock-Out End Date	{DATEFORMAT}
CREL95	Yield Maintenance End Date	{DATEFORMAT}
CREL96	Prepayment Fee	{MONETARY}
CREL97	Prepayment Fee End Date	{DATEFORMAT}
CREL98	Unscheduled Principal Collections	{MONETARY}
CREL99	Liquidation/Prepayment Date	{DATEFORMAT}
CREL100	Liquidation/Prepayment Code	{LIST}
CREL101	Prepayment Interest Excess/ Shortfall	{MONETARY}
CREL102	Payment Date	{DATEFORMAT}
CREL103	Next Payment Adjustment Date	{DATEFORMAT}
CREL104	Next Payment Date	{DATEFORMAT}
CREL105	Payment Due	{MONETARY}
CREL106	Original Interest Rate	{PERCENTAGE}
CREL107	Interest Rate At The Securitisation Date	{PERCENTAGE}
CREL108	First Payment Adjustment Date	{DATEFORMAT}
CREL109	Interest Rate Type	{LIST}
CREL110	Current Interest Rate	{PERCENTAGE}
CREL111	Current Interest Rate Index	{LIST}
CREL112	Current Interest Rate Index Tenor	{LIST}
CREL113	Current Interest Rate Margin	{PERCENTAGE}
CREL114	Interest Rate Reset Interval	{INTEGER-9999}
CREL115	Current Index Rate	{PERCENTAGE}
CREL116	Index Determination Date	{DATEFORMAT}
CREL117	Rounding Increment	{PERCENTAGE}
CREL118	Interest Rate Cap	{PERCENTAGE}
CREL119	Interest Rate Floor	{PERCENTAGE}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

CREL120	Current Default Interest Rate	{PERCENTAGE}
CREL121	Accrual Of Interest Allowed	{Y/N}
CREL122	Day Count Convention	{LIST}
CREL123	Total Scheduled Principal & Interest Due	{MONETARY}
CREL124	Total Scheduled Principal & Interest Paid	{MONETARY}
CREL125	Negative Amortisation	{MONETARY}
CREL126	Deferred Interest	{MONETARY}
CREL127	Total Shortfalls In Principal & Interest Outstanding	{MONETARY}
CREL128	Date Last In Arrears	{DATEFORMAT}
CREL129	Arrears Balance	{MONETARY}
CREL130	Number Of Days In Arrears	{INTEGER-9999}
CREL131	Reason for Default or Foreclosure	{LIST}
CREL132	Default Amount	{MONETARY}
CREL133	Default Date	{DATEFORMAT}
CREL134	Interest In Arrears	{Y/N}
CREL135	Actual Default Interest	{MONETARY}
CREL136	Account Status	{LIST}
CREL137	Allocated Losses	{MONETARY}
CREL138	Net Proceeds Received On Liquidation	{MONETARY}
CREL139	Liquidation Expense	{MONETARY}
CREL140	Expected Timing Of Recoveries	{INTEGER-9999}
CREL141	Cumulative Recoveries	{MONETARY}
CREL142	Enforcement Start Date	{DATEFORMAT}
CREL143	Workout Strategy Code	{LIST}
CREL144	Modification	{LIST}
CREL145	Special Servicing Status	{Y/N}
CREL146	Most Recent Special Servicer Transfer Date	{DATEFORMAT}
CREL147	Most Recent Primary Servicer Return Date	{DATEFORMAT}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

CREL148	Non Recoverability Determined	{Y/N}
CREL149	Covenant Breach/Trigger	{LIST}
CREL150	Date Of Breach	{DATEFORMAT}
CREL151	Date Of Breach Cure	{DATEFORMAT}
CREL152	Servicer Watchlist Code	{WATCHLIST}
CREL153	Servicer Watchlist Date	{DATEFORMAT}
CREL154	Interest Rate Swap Provider	{ALPHANUM-1000}
CREL155	Interest Rate Swap Provider Legal Entity Identifier	{LEI}
CREL156	Interest Rate Swap Maturity Date	{DATEFORMAT}
CREL157	Interest Rate Swap Notional	{MONETARY}
CREL158	Currency Swap Provider	{ALPHANUM-1000}
CREL159	Currency Swap Provider Legal Entity Identifier	{LEI}
CREL160	Currency Swap Maturity Date	{DATEFORMAT}
CREL161	Currency Swap Notional	{MONETARY}
CREL162	Exchange Rate For Swap	{PERCENTAGE}
CREL163	Other Swap Provider	{ALPHANUM-1000}
CREL164	Other Swap Provider Legal Entity Identifier	{LEI}
CREL165	Obligor Must Pay Breakage On Swap	{LIST}
CREL166	Full Or Partial Termination Event Of Swap For Current Period	{LIST}
CREL167	Net Periodic Payment Made By Swap Provider	{MONETARY}
CREL168	Breakage Costs Due To Underlying Exposure Swap Provider	{MONETARY}
CREL169	Shortfall In Payment Of Breakage Costs On Swap	{MONETARY}
CREL170	Breakage Costs Due From Swap Counterparty	{MONETARY}
CREL171	Next Swap Reset Date	{DATEFORMAT}
CREL172	Sponsor	{ALPHANUM-100}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

CREL173	Agent Bank Of Syndication Legal Entity Identifier	{LEI}
CREL174	Servicer Legal Entity Identifier	{LEI}
CREL175	Servicer Name	{ALPHANUM-100}
CREL176	Originator Name	{ALPHANUM-100}
CREL177	Originator Legal Entity Identifier	{LEI}
CREL178	Originator Establishment Country	{COUNTRYCODE_2}
CREL179	Original Lender Name	{ALPHANUM-100}
CREL180	Original Lender Legal Entity Identifier	{LEI}
CREL181	Original Lender Establishment Country	{COUNTRYCODE_2}

Collateral-level information section

CREC1	Unique Identifier	{ALPHANUM-28}
CREC2	Underlying Exposure Identifier	{ALPHANUM-1000}
CREC3	Original Collateral Identifier	{ALPHANUM-1000}
CREC4	New Collateral Identifier	{ALPHANUM-1000}
CREC5	Collateral Type	{LIST}
CREC6	Property Name	{ALPHANUM-100}
CREC7	Property Address	{ALPHANUM-1000}
CREC8	Geographic Region — Collateral	{NUTS}
CREC9	Property Post Code	{ALPHANUM-100}
CREC10	Lien	{INTEGER-9999}
CREC11	Property Status	{LIST}
CREC12	Property Type	{LIST}
CREC13	Property Form Of Title	{LIST}
CREC14	Current Valuation Date	{DATEFORMAT}
CREC15	Current Valuation Amount	{MONETARY}
CREC16	Current Valuation Method	{LIST}
CREC17	Current Valuation Basis	{LIST}
CREC18	Original Valuation Method	{LIST}
CREC19	Collateral Securitisation Date	{DATEFORMAT}

Status: Point in time view as at 29/10/2019.

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CREC20	Allocated Percentage Of Underlying Exposure At Securitisation Date	{PERCENTAGE}
CREC21	Current Allocated Underlying Exposure Percentage	{PERCENTAGE}
CREC22	Valuation At Securitisation	{MONETARY}
CREC23	Name Of Valuer At Securitisation	{ALPHANUM-100}
CREC24	Date Of Valuation At Securitisation	{DATEFORMAT}
CREC25	Year Built	{YEAR}
CREC26	Year Last Renovated	{YEAR}
CREC27	Number Of Units	{INTEGER-999999999}
CREC28	Net Square Metres	{INTEGER-999999999}
CREC29	Commercial Area	{INTEGER-999999999}
CREC30	Residential Area	{INTEGER-999999999}
CREC31	Net Internal Floor Area Validated	{Y/N}
CREC32	Occupancy As Of Date	{DATEFORMAT}
CREC33	Economic Occupancy At Securitisation	{PERCENTAGE}
CREC34	Physical Occupancy At Securitisation	{PERCENTAGE}
CREC35	Vacant Possession Value At Securitisation Date	{MONETARY}
CREC36	Date Of Financials At Securitisation	{DATEFORMAT}
CREC37	Net Operating Income At Securitisation	{MONETARY}
CREC38	Most Recent Financials As Of Start Date	{DATEFORMAT}
CREC39	Most Recent Financials As Of End Date	{DATEFORMAT}
CREC40	Most Recent Revenue	{MONETARY}
CREC41	Most Recent Operating Expenses	{MONETARY}
CREC42	Most Recent Capital Expenditure	{MONETARY}
CREC43	Ground Rent Payable	{MONETARY}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

CREC44	Weighted Average Lease Terms	{INTEGER-9999}
CREC45	Property Leasehold Expiry	{DATEFORMAT}
CREC46	Contractual Annual Rental Income	{MONETARY}
CREC47	Income Expiring 1-12 Months	{PERCENTAGE}
CREC48	Income Expiring 13-24 Months	{PERCENTAGE}
CREC49	Income Expiring 25-36 Months	{PERCENTAGE}
CREC50	Income Expiring 37-48 Months	{PERCENTAGE}
CREC51	Income Expiring 49+ Months	{PERCENTAGE}
Tenant-level information section		
CRET1	Unique Identifier	{ALPHANUM-28}
CRET2	Underlying Exposure Identifier	{ALPHANUM-1000}
CRET3	Collateral Identifier	{ALPHANUM-1000}
CRET4	Tenant Identifier	{ALPHANUM-1000}
CRET5	Tenant Name	{ALPHANUM-100}
CRET6	NACE Industry Code	{NACE}
CRET7	Date Of Lease Expiration	{DATEFORMAT}
CRET8	Rent Payable	{MONETARY}
CRET9	Rent Currency	{CURRENCYCODE_3}

ANNEX IV

Underlying exposures template — Corporate

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
CRPL1	Unique Identifier	{ALPHANUM-28}
CRPL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
CRPL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
CRPL4	Original Obligor Identifier	{ALPHANUM-1000}

Status: Point in time view as at 29/10/2019.

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CRPL5	New Obligor Identifier	{ALPHANUM-1000}
CRPL6	Data Cut-Off Date	{DATEFORMAT}
CRPL7	Pool Addition Date	{DATEFORMAT}
CRPL8	Date Of Repurchase	{DATEFORMAT}
CRPL9	Redemption Date	{DATEFORMAT}
CRPL10	Geographic Region — Obligor	{NUTS}
CRPL11	Geographic Region Classification	{YEAR}
CRPL12	Credit Impaired Obligor	{Y/N}
CRPL13	Customer Type	{LIST}
CRPL14	NACE Industry Code	{NACE}
CRPL15	Obligor Basel III Segment	{LIST}
CRPL16	Enterprise Size	{LIST}
CRPL17	Revenue	{MONETARY}
CRPL18	Total Debt	{MONETARY}
CRPL19	EBITDA	{MONETARY}
CRPL20	Enterprise Value	{MONETARY}
CRPL21	Free Cashflow	{MONETARY}
CRPL22	Date Of Financials	{DATEFORMAT}
CRPL23	Financial Statement Currency	{CURRENCYCODE_3}
CRPL24	Debt Type	{LIST}
CRPL25	Securitised Receivables	{LIST}
CRPL26	International Securities Identification Number	{ISIN}
CRPL27	Seniority	{LIST}
CRPL28	Syndicated	{Y/N}
CRPL29	Leveraged Transaction	{Y/N}
CRPL30	Managed by CLO	{Y/N}
CRPL31	Payment in Kind	{Y/N}
CRPL32	Special Scheme	{ALPHANUM-10000}
CRPL33	Origination Date	{DATEFORMAT}
CRPL34	Maturity Date	{DATEFORMAT}
CRPL35	Origination Channel	{LIST}
CRPL36	Purpose	{LIST}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

CRPL37	Currency Denomination	{CURRENCYCODE_3}
CRPL38	Original Principal Balance	{MONETARY}
CRPL39	Current Principal Balance	{MONETARY}
CRPL40	Prior Principal Balances	{MONETARY}
CRPL41	Market Value	{MONETARY}
CRPL42	Total Credit Limit	{MONETARY}
CRPL43	Purchase Price	{PERCENTAGE}
CRPL44	Put Date	{DATEFORMAT}
CRPL45	Put Strike	{MONETARY}
CRPL46	Amortisation Type	{LIST}
CRPL47	Principal Grace Period End Date	{DATEFORMAT}
CRPL48	Scheduled Principal Payment Frequency	{LIST}
CRPL49	Scheduled Interest Payment Frequency	{LIST}
CRPL50	Payment Due	{MONETARY}
CRPL51	Balloon Amount	{MONETARY}
CRPL52	Interest Rate Type	{LIST}
CRPL53	Current Interest Rate	{PERCENTAGE}
CRPL54	Current Interest Rate Index	{LIST}
CRPL55	Current Interest Rate Index Tenor	{LIST}
CRPL56	Current Interest Rate Margin	{PERCENTAGE}
CRPL57	Interest Rate Reset Interval	{INTEGER-9999}
CRPL58	Interest Rate Cap	{PERCENTAGE}
CRPL59	Interest Rate Floor	{PERCENTAGE}
CRPL60	Revision Margin 1	{PERCENTAGE}
CRPL61	Interest Revision Date 1	{DATEFORMAT}
CRPL62	Revision Margin 2	{PERCENTAGE}
CRPL63	Interest Revision Date 2	{DATEFORMAT}
CRPL64	Revision Margin 3	{PERCENTAGE}
CRPL65	Interest Revision Date 3	{DATEFORMAT}
CRPL66	Revised Interest Rate Index	{LIST}
CRPL67	Revised Interest Rate Index Tenor	{LIST}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

CRPL68	Number Of Payments Before Securitisation	{INTEGER-9999}
CRPL69	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
CRPL70	Prepayment Lock-Out End Date	{DATEFORMAT}
CRPL71	Prepayment Fee	{MONETARY}
CRPL72	Prepayment Fee End Date	{DATEFORMAT}
CRPL73	Prepayment Date	{DATEFORMAT}
CRPL74	Cumulative Prepayments	{MONETARY}
CRPL75	Date Of Restructuring	{DATEFORMAT}
CRPL76	Date Last In Arrears	{DATEFORMAT}
CRPL77	Arrears Balance	{MONETARY}
CRPL78	Number Of Days In Arrears	{INTEGER-9999}
CRPL79	Account Status	{LIST}
CRPL80	Reason for Default or Foreclosure	{LIST}
CRPL81	Default Amount	{MONETARY}
CRPL82	Default Date	{DATEFORMAT}
CRPL83	Allocated Losses	{MONETARY}
CRPL84	Cumulative Recoveries	{MONETARY}
CRPL85	Recovery Source	{LIST}
CRPL86	Recourse	{Y/N}
CRPL87	Deposit Amount	{MONETARY}
CRPL88	Interest Rate Swap Notional	{MONETARY}
CRPL89	Interest Rate Swap Provider Legal Entity Identifier	{LEI}
CRPL90	Interest Rate Swap Provider	{ALPHANUM-1000}
CRPL91	Interest Rate Swap Maturity Date	{DATEFORMAT}
CRPL92	Currency Swap Notional	{MONETARY}
CRPL93	Currency Swap Provider Legal Entity Identifier	{LEI}
CRPL94	Currency Swap Provider	{ALPHANUM-1000}
CRPL95	Currency Swap Maturity Date	{DATEFORMAT}
CRPL96	Original Lender Name	{ALPHANUM-100}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

CRPL97	Original Lender Legal Entity Identifier	{LEI}
CRPL98	Original Lender Establishment Country	{COUNTRYCODE_2}
CRPL99	Originator Name	{ALPHANUM-100}
CRPL100	Originator Legal Entity Identifier	{LEI}
CRPL101	Originator Establishment Country	{COUNTRYCODE_2}
Collateral-level information section		
CRPC1	Unique Identifier	{ALPHANUM-28}
CRPC2	Underlying Exposure Identifier	{ALPHANUM-1000}
CRPC3	Original Collateral Identifier	{ALPHANUM-1000}
CRPC4	New Collateral Identifier	{ALPHANUM-1000}
CRPC5	Geographic Region — Collateral	{NUTS}
CRPC6	Security Type	{LIST}
CRPC7	Charge Type	{LIST}
CRPC8	Lien	{INTEGER-9999}
CRPC9	Collateral Type	{LIST}
CRPC10	Current Valuation Amount	{MONETARY}
CRPC11	Current Valuation Method	{LIST}
CRPC12	Current Valuation Date	{DATEFORMAT}
CRPC13	Original Valuation Amount	{MONETARY}
CRPC14	Original Valuation Method	{LIST}
CRPC15	Original Valuation Date	{DATEFORMAT}
CRPC16	Date Of Sale	{DATEFORMAT}
CRPC17	Sale Price	{MONETARY}
CRPC18	Collateral Currency	{CURRENCYCODE_3}
CRPC19	Guarantor Country	{COUNTRYCODE_2}
CRPC20	Guarantor ESA Subsector	{ESA}

Status: Point in time view as at 29/10/2019.

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ANNEX V

Underlying exposures template — Automobile

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
AUTL1	Unique Identifier	{ALPHANUM-28}
AUTL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
AUTL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
AUTL4	Original Obligor Identifier	{ALPHANUM-1000}
AUTL5	New Obligor Identifier	{ALPHANUM-1000}
AUTL6	Data Cut-Off Date	{DATEFORMAT}
AUTL7	Pool Addition Date	{DATEFORMAT}
AUTL8	Date Of Repurchase	{DATEFORMAT}
AUTL9	Redemption Date	{DATEFORMAT}
AUTL10	Geographic Region — Obligor	{NUTS}
AUTL11	Geographic Region Classification	{YEAR}
AUTL12	Employment Status	{LIST}
AUTL13	Credit Impaired Obligor	{Y/N}
AUTL14	Obligor Legal Type	{LIST}
AUTL15	Customer Type	{LIST}
AUTL16	Primary Income	{MONETARY}
AUTL17	Primary Income Type	{LIST}
AUTL18	Primary Income Currency	{CURRENCYCODE_3}
AUTL19	Primary Income Verification	{LIST}
AUTL20	Revenue	{MONETARY}
AUTL21	Financial Statement Currency	{CURRENCYCODE_3}
AUTL22	Special Scheme	{ALPHANUM-10000}
AUTL23	Product Type	{LIST}
AUTL24	Origination Date	{DATEFORMAT}
AUTL25	Maturity Date	{DATEFORMAT}
AUTL26	Original Term	{INTEGER-9999}
AUTL27	Origination Channel	{LIST}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

AUTL28	Currency Denomination	{CURRENCYCODE_3}
AUTL29	Original Principal Balance	{MONETARY}
AUTL30	Current Principal Balance	{MONETARY}
AUTL31	Purchase Price	{PERCENTAGE}
AUTL32	Amortisation Type	{LIST}
AUTL33	Principal Grace Period End Date	{DATEFORMAT}
AUTL34	Scheduled Principal Payment Frequency	{LIST}
AUTL35	Scheduled Interest Payment Frequency	{LIST}
AUTL36	Payment Method	{LIST}
AUTL37	Payment Due	{MONETARY}
AUTL38	Balloon Amount	{MONETARY}
AUTL39	Down Payment Amount	{MONETARY}
AUTL40	Current Interest Rate	{PERCENTAGE}
AUTL41	Current Interest Rate Index	{LIST}
AUTL42	Current Interest Rate Index Tenor	{LIST}
AUTL43	Current Interest Rate Margin	{PERCENTAGE}
AUTL44	Interest Rate Reset Interval	{INTEGER-9999}
AUTL45	Interest Rate Cap	{PERCENTAGE}
AUTL46	Interest Rate Floor	{PERCENTAGE}
AUTL47	Number Of Payments Before Securitisation	{INTEGER-9999}
AUTL48	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
AUTL49	Prepayment Fee	{MONETARY}
AUTL50	Prepayment Fee End Date	{DATEFORMAT}
AUTL51	Prepayment Date	{DATEFORMAT}
AUTL52	Cumulative Prepayments	{MONETARY}
AUTL53	Manufacturer	{ALPHANUM-100}
AUTL54	Model	{ALPHANUM-100}
AUTL55	Year Of Registration	{YEAR}
AUTL56	New Or Used	{LIST}
AUTL57	Energy Performance Certificate Value	{LIST}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

AUTL58	Energy Performance Certificate Provider Name	{ALPHANUM-100}
AUTL59	Original Loan-To-Value	{PERCENTAGE}
AUTL60	Original Valuation Amount	{MONETARY}
AUTL61	Original Residual Value Of Vehicle	{MONETARY}
AUTL62	Option To Buy Price	{MONETARY}
AUTL63	Securitised Residual Value	{MONETARY}
AUTL64	Updated Residual Value Of Vehicle	{MONETARY}
AUTL65	Date Of Updated Residual Valuation Of Vehicle	{DATEFORMAT}
AUTL66	Date Of Restructuring	{DATEFORMAT}
AUTL67	Date Last In Arrears	{DATEFORMAT}
AUTL68	Arrears Balance	{MONETARY}
AUTL69	Number Of Days In Arrears	{INTEGER-9999}
AUTL70	Account Status	{LIST}
AUTL71	Reason for Default or Foreclosure	{LIST}
AUTL72	Default Amount	{MONETARY}
AUTL73	Default Date	{DATEFORMAT}
AUTL74	Allocated Losses	{MONETARY}
AUTL75	Residual Value Losses	{MONETARY}
AUTL76	Cumulative Recoveries	{MONETARY}
AUTL77	Sale Price	{MONETARY}
AUTL78	Deposit Amount	{MONETARY}
AUTL79	Original Lender Name	{ALPHANUM-100}
AUTL80	Original Lender Legal Entity Identifier	{LEI}
AUTL81	Original Lender Establishment Country	{COUNTRYCODE_2}
AUTL82	Originator Name	{ALPHANUM-100}
AUTL83	Originator Legal Entity Identifier	{LEI}
AUTL84	Originator Establishment Country	{COUNTRYCODE_2}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

ANNEX VI

Underlying exposures template — Consumer

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
CMRL1	Unique Identifier	{ALPHANUM-28}
CMRL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
CMRL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
CMRL4	Original Obligor Identifier	{ALPHANUM-1000}
CMRL5	New Obligor Identifier	{ALPHANUM-1000}
CMRL6	Data Cut-Off Date	{DATEFORMAT}
CMRL7	Pool Addition Date	{DATEFORMAT}
CMRL8	Date Of Repurchase	{DATEFORMAT}
CMRL9	Redemption Date	{DATEFORMAT}
CMRL10	Geographic Region — Obligor	{NUTS}
CMRL11	Geographic Region Classification	{YEAR}
CMRL12	Employment Status	{LIST}
CMRL13	Credit Impaired Obligor	{Y/N}
CMRL14	Customer Type	{LIST}
CMRL15	Primary Income	{MONETARY}
CMRL16	Primary Income Type	{LIST}
CMRL17	Primary Income Currency	{CURRENCYCODE_3}
CMRL18	Primary Income Verification	{LIST}
CMRL19	Secured By Salary/Pension Assignment	{Y/N}
CMRL20	Special Scheme	{ALPHANUM-10000}
CMRL21	Origination Date	{DATEFORMAT}
CMRL22	Maturity Date	{DATEFORMAT}
CMRL23	Original Term	{INTEGER-9999}
CMRL24	Origination Channel	{LIST}
CMRL25	Purpose	{LIST}
CMRL26	Currency Denomination	{CURRENCYCODE_3}
CMRL27	Original Principal Balance	{MONETARY}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

CMRL28	Current Principal Balance	{MONETARY}
CMRL29	Total Credit Limit	{MONETARY}
CMRL30	Revolving End Date	{DATEFORMAT}
CMRL31	Purchase Price	{PERCENTAGE}
CMRL32	Amortisation Type	{LIST}
CMRL33	Principal Grace Period End Date	{DATEFORMAT}
CMRL34	Scheduled Principal Payment Frequency	{LIST}
CMRL35	Scheduled Interest Payment Frequency	{LIST}
CMRL36	Payment Due	{MONETARY}
CMRL37	Current Interest Rate	{PERCENTAGE}
CMRL38	Current Interest Rate Index	{LIST}
CMRL39	Current Interest Rate Index Tenor	{LIST}
CMRL40	Current Interest Rate Margin	{PERCENTAGE}
CMRL41	Interest Rate Reset Interval	{INTEGER-9999}
CMRL42	Interest Rate Cap	{PERCENTAGE}
CMRL43	Interest Rate Floor	{PERCENTAGE}
CMRL44	Number Of Payments Before Securitisation	{INTEGER-9999}
CMRL45	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
CMRL46	Prepayment Lock-Out End Date	{DATEFORMAT}
CMRL47	Prepayment Fee	{MONETARY}
CMRL48	Prepayment Fee End Date	{DATEFORMAT}
CMRL49	Prepayment Date	{DATEFORMAT}
CMRL50	Cumulative Prepayments	{MONETARY}
CMRL51	Date Of Restructuring	{DATEFORMAT}
CMRL52	Date Last In Arrears	{DATEFORMAT}
CMRL53	Arrears Balance	{MONETARY}
CMRL54	Number Of Days In Arrears	{INTEGER-9999}
CMRL55	Account Status	{LIST}
CMRL56	Reason for Default or Foreclosure	{LIST}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

CMRL57	Default Amount	{MONETARY}
CMRL58	Default Date	{DATEFORMAT}
CMRL59	Allocated Losses	{MONETARY}
CMRL60	Cumulative Recoveries	{MONETARY}
CMRL61	Deposit Amount	{MONETARY}
CMRL62	Original Lender Name	{ALPHANUM-100}
CMRL63	Original Lender Legal Entity Identifier	{LEI}
CMRL64	Original Lender Establishment Country	{COUNTRYCODE_2}
CMRL65	Originator Name	{ALPHANUM-100}
CMRL66	Originator Legal Entity Identifier	{LEI}
CMRL67	Originator Establishment Country	{COUNTRYCODE_2}
CMRL68	Energy Performance Certificate Value	{LIST}
CMRL69	Energy Performance Certificate Provider Name	{ALPHANUM-100}

ANNEX VII

Underlying exposures template — Credit card

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
CCDL1	Unique Identifier	{ALPHANUM-28}
CCDL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
CCDL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
CCDL4	Original Obligor Identifier	{ALPHANUM-1000}
CCDL5	New Obligor Identifier	{ALPHANUM-1000}
CCDL6	Data Cut-Off Date	{DATEFORMAT}
CCDL7	Pool Addition Date	{DATEFORMAT}
CCDL8	Date Of Repurchase	{DATEFORMAT}
CCDL9	Geographic Region — Obligor	{NUTS}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

CCDL10	Geographic Region Classification	{YEAR}
CCDL11	Employment Status	{LIST}
CCDL12	Credit Impaired Obligor	{Y/N}
CCDL13	Customer Type	{LIST}
CCDL14	Primary Income	{MONETARY}
CCDL15	Primary Income Type	{LIST}
CCDL16	Primary Income Currency	{CURRENCYCODE_3}
CCDL17	Primary Income Verification	{LIST}
CCDL18	Special Scheme	{ALPHANUM-10000}
CCDL19	Origination Date	{DATEFORMAT}
CCDL20	Origination Channel	{LIST}
CCDL21	Currency Denomination	{CURRENCYCODE_3}
CCDL22	Current Principal Balance	{MONETARY}
CCDL23	Total Credit Limit	{MONETARY}
CCDL24	Purchase Price	{PERCENTAGE}
CCDL25	Principal Grace Period End Date	{DATEFORMAT}
CCDL26	Scheduled Principal Payment Frequency	{LIST}
CCDL27	Scheduled Interest Payment Frequency	{LIST}
CCDL28	Payment Due	{MONETARY}
CCDL29	Current Interest Rate	{PERCENTAGE}
CCDL30	Current Interest Rate Index	{LIST}
CCDL31	Current Interest Rate Index Tenor	{LIST}
CCDL32	Number Of Payments Before Securitisation	{INTEGER-9999}
CCDL33	Date Of Restructuring	{DATEFORMAT}
CCDL34	Date Last In Arrears	{DATEFORMAT}
CCDL35	Number Of Days In Arrears	{INTEGER-9999}
CCDL36	Arrears Balance	{MONETARY}
CCDL37	Account Status	{LIST}
CCDL38	Reason for Default or Foreclosure	{LIST}
CCDL39	Default Amount	{MONETARY}

Status: Point in time view as at 29/10/2019.

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CCDL40	Default Date	{DATEFORMAT}
CCDL41	Cumulative Recoveries	{MONETARY}
CCDL42	Original Lender Name	{ALPHANUM-100}
CCDL43	Original Lender Legal Entity Identifier	{LEI}
CCDL44	Original Lender Establishment Country	{COUNTRYCODE_2}
CCDL45	Originator Name	{ALPHANUM-100}
CCDL46	Originator Legal Entity Identifier	{LEI}
CCDL47	Originator Establishment Country	{COUNTRYCODE_2}

ANNEX VIII

Underlying exposures template — Leasing

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
LESL1	Unique Identifier	{ALPHANUM-28}
LESL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
LESL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
LESL4	Original Obligor Identifier	{ALPHANUM-1000}
LESL5	New Obligor Identifier	{ALPHANUM-1000}
LESL6	Data Cut-Off Date	{DATEFORMAT}
LESL7	Pool Addition Date	{DATEFORMAT}
LESL8	Date Of Repurchase	{DATEFORMAT}
LESL9	Redemption Date	{DATEFORMAT}
LESL10	Geographic Region — Obligor	{NUTS}
LESL11	Geographic Region Classification	{YEAR}
LESL12	Credit Impaired Obligor	{Y/N}
LESL13	Obligor Basel III Segment	{LIST}
LESL14	Customer Type	{LIST}
LESL15	NACE Industry Code	{NACE}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

LESL16	Enterprise Size	{LIST}
LESL17	Revenue	{MONETARY}
LESL18	Financial Statement Currency	{CURRENCYCODE_3}
LESL19	Product Type	{LIST}
LESL20	Syndicated	{Y/N}
LESL21	Special Scheme	{ALPHANUM-10000}
LESL22	Origination Date	{DATEFORMAT}
LESL23	Maturity Date	{DATEFORMAT}
LESL24	Original Term	{INTEGER-9999}
LESL25	Origination Channel	{LIST}
LESL26	Currency Denomination	{CURRENCYCODE_3}
LESL27	Original Principal Balance	{MONETARY}
LESL28	Current Principal Balance	{MONETARY}
LESL29	Purchase Price	{PERCENTAGE}
LESL30	Securitised Residual Value	{MONETARY}
LESL31	Amortisation Type	{LIST}
LESL32	Principal Grace Period End Date	{DATEFORMAT}
LESL33	Scheduled Principal Payment Frequency	{LIST}
LESL34	Scheduled Interest Payment Frequency	{LIST}
LESL35	Payment Due	{MONETARY}
LESL36	Current Interest Rate	{PERCENTAGE}
LESL37	Current Interest Rate Index	{LIST}
LESL38	Current Interest Rate Index Tenor	{LIST}
LESL39	Current Interest Rate Margin	{PERCENTAGE}
LESL40	Interest Rate Reset Interval	{INTEGER-9999}
LESL41	Interest Rate Cap	{PERCENTAGE}
LESL42	Interest Rate Floor	{PERCENTAGE}
LESL43	Number Of Payments Before Securitisation	{INTEGER-9999}
LESL44	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
LESL45	Prepayment Lock-Out End Date	{DATEFORMAT}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

LESL46	Prepayment Fee	{MONETARY}
LESL47	Prepayment Fee End Date	{DATEFORMAT}
LESL48	Prepayment Date	{DATEFORMAT}
LESL49	Cumulative Prepayments	{MONETARY}
LESL50	Option To Buy Price	{MONETARY}
LESL51	Down Payment Amount	{MONETARY}
LESL52	Current Residual Value Of Asset	{MONETARY}
LESL53	Date Of Restructuring	{DATEFORMAT}
LESL54	Date Last In Arrears	{DATEFORMAT}
LESL55	Arrears Balance	{MONETARY}
LESL56	Number Of Days In Arrears	{INTEGER-9999}
LESL57	Account Status	{LIST}
LESL58	Reason for Default or Foreclosure	{LIST}
LESL59	Default Amount	{MONETARY}
LESL60	Default Date	{DATEFORMAT}
LESL61	Allocated Losses	{MONETARY}
LESL62	Cumulative Recoveries	{MONETARY}
LESL63	Recovery Source	{LIST}
LESL64	Deposit Amount	{MONETARY}
LESL65	Geographic Region — Collateral	{NUTS}
LESL66	Manufacturer	{ALPHANUM-100}
LESL67	Model	{ALPHANUM-100}
LESL68	Year Of Manufacture/ Construction	{YEAR}
LESL69	New Or Used	{LIST}
LESL70	Original Residual Value Of Asset	{MONETARY}
LESL71	Collateral Type	{LIST}
LESL72	Original Valuation Amount	{MONETARY}
LESL73	Original Valuation Method	{LIST}
LESL74	Original Valuation Date	{DATEFORMAT}
LESL75	Current Valuation Amount	{MONETARY}
LESL76	Current Valuation Method	{LIST}

*Status: Point in time view as at 29/10/2019.**Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)*

LESL77	Current Valuation Date	{DATEFORMAT}
LESL78	Number Of Leased Objects	{INTEGER-9999}
LESL79	Original Lender Name	{ALPHANUM-100}
LESL80	Original Lender Legal Entity Identifier	{LEI}
LESL81	Original Lender Establishment Country	{COUNTRYCODE_2}
LESL82	Originator Name	{ALPHANUM-100}
LESL83	Originator Legal Entity Identifier	{LEI}
LESL84	Originator Establishment Country	{COUNTRYCODE_2}

ANNEX IX

Underlying exposures template — Esoteric

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
ESTL1	Unique Identifier	{ALPHANUM-28}
ESTL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
ESTL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
ESTL4	Original Obligor Identifier	{ALPHANUM-1000}
ESTL5	New Obligor Identifier	{ALPHANUM-1000}
ESTL6	Data Cut-Off Date	{DATEFORMAT}
ESTL7	Pool Addition Date	{DATEFORMAT}
ESTL8	Date Of Repurchase	{DATEFORMAT}
ESTL9	Redemption Date	{DATEFORMAT}
ESTL10	Description	{ALPHANUM-1000}
ESTL11	Geographic Region — Obligor	{NUTS}
ESTL12	Geographic Region Classification	{YEAR}
ESTL13	Employment Status	{LIST}
ESTL14	Credit Impaired Obligor	{Y/N}
ESTL15	Obligor Legal Type	{LIST}

Status: Point in time view as at 29/10/2019.

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ESTL16	NACE Industry Code	{NACE}
ESTL17	Primary Income	{MONETARY}
ESTL18	Primary Income Type	{LIST}
ESTL19	Primary Income Currency	{CURRENCYCODE_3}
ESTL20	Primary Income Verification	{LIST}
ESTL21	Revenue	{MONETARY}
ESTL22	Financial Statement Currency	{CURRENCYCODE_3}
ESTL23	International Securities Identification Number	{ISIN}
ESTL24	Origination Date	{DATEFORMAT}
ESTL25	Maturity Date	{DATEFORMAT}
ESTL26	Currency Denomination	{CURRENCYCODE_3}
ESTL27	Original Principal Balance	{MONETARY}
ESTL28	Current Principal Balance	{MONETARY}
ESTL29	Total Credit Limit	{MONETARY}
ESTL30	Purchase Price	{PERCENTAGE}
ESTL31	Amortisation Type	{LIST}
ESTL32	Principal Grace Period End Date	{DATEFORMAT}
ESTL33	Scheduled Principal Payment Frequency	{LIST}
ESTL34	Scheduled Interest Payment Frequency	{LIST}
ESTL35	Payment Due	{MONETARY}
ESTL36	Debt To Income Ratio	{PERCENTAGE}
ESTL37	Balloon Amount	{MONETARY}
ESTL38	Interest Rate Reset Interval	{INTEGER-9999}
ESTL39	Current Interest Rate	{PERCENTAGE}
ESTL40	Current Interest Rate Index	{LIST}
ESTL41	Current Interest Rate Index Tenor	{LIST}
ESTL42	Current Interest Rate Margin	{PERCENTAGE}
ESTL43	Interest Rate Cap	{PERCENTAGE}
ESTL44	Interest Rate Floor	{PERCENTAGE}
ESTL45	Number Of Payments Before Securitisation	{INTEGER-9999}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

ESTL46	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
ESTL47	Prepayment Lock-Out End Date	{DATEFORMAT}
ESTL48	Prepayment Fee	{MONETARY}
ESTL49	Prepayment Fee End Date	{DATEFORMAT}
ESTL50	Prepayment Date	{DATEFORMAT}
ESTL51	Cumulative Prepayments	{MONETARY}
ESTL52	Date Last In Arrears	{DATEFORMAT}
ESTL53	Arrears Balance	{MONETARY}
ESTL54	Number Of Days In Arrears	{INTEGER-9999}
ESTL55	Account Status	{LIST}
ESTL56	Reason for Default or Foreclosure	{LIST}
ESTL57	Default Amount	{MONETARY}
ESTL58	Default Date	{DATEFORMAT}
ESTL59	Allocated Losses	{MONETARY}
ESTL60	Cumulative Recoveries	{MONETARY}
ESTL61	Originator Name	{ALPHANUM-100}
ESTL62	Originator Legal Entity Identifier	{LEI}
ESTL63	Originator Establishment Country	{COUNTRYCODE_2}
ESTL64	Original Lender Name	{ALPHANUM-100}
ESTL65	Original Lender Legal Entity Identifier	{LEI}
ESTL66	Original Lender Establishment Country	{COUNTRYCODE_2}

Collateral-level information section

ESTC1	Unique Identifier	{ALPHANUM-28}
ESTC2	Underlying Exposure Identifier	{ALPHANUM-1000}
ESTC3	Original Collateral Identifier	{ALPHANUM-1000}
ESTC4	New Collateral Identifier	{ALPHANUM-1000}
ESTC5	Geographic Region — Collateral	{NUTS}
ESTC6	Security Type	{LIST}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

ESTC7	Charge Type	{LIST}
ESTC8	Lien	{INTEGER-9999}
ESTC9	Collateral Type	{LIST}
ESTC10	Current Valuation Amount	{MONETARY}
ESTC11	Current Valuation Method	{LIST}
ESTC12	Current Valuation Date	{DATEFORMAT}
ESTC13	Current Loan-To-Value	{PERCENTAGE}
ESTC14	Original Valuation Amount	{MONETARY}
ESTC15	Original Valuation Method	{LIST}
ESTC16	Original Valuation Date	{DATEFORMAT}
ESTC17	Original Loan-To-Value	{PERCENTAGE}
ESTC18	Date Of Sale	{DATEFORMAT}
ESTC19	Sale Price	{MONETARY}
ESTC20	Collateral Currency	{CURRENCYCODE_3}

ANNEX X

Underlying exposures template — Add-on for non-performing exposures

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
NPEL1	Unique Identifier	{ALPHANUM-28}
NPEL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
NPEL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
NPEL4	Original Obligor Identifier	{ALPHANUM-1000}
NPEL5	New Obligor Identifier	{ALPHANUM-1000}
NPEL6	Data Cut-Off Date	{DATEFORMAT}
NPEL7	In Receivership	{Y/N}
NPEL8	Date of Last Contact	{DATEFORMAT}
NPEL9	Deceased	{Y/N}
NPEL10	Legal status	{LIST}
NPEL11	Legal Procedure Type	{LIST}
NPEL12	Legal Procedure Name	{ALPHANUM-1000}
NPEL13	Legal Actions Completed	{ALPHANUM-1000}

Status: Point in time view as at 29/10/2019.

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NPEL14	Date of Entering Into Current Legal Process	{DATEFORMAT}
NPEL15	Date of Insolvency Practitioner Appointment	{DATEFORMAT}
NPEL16	Number of Current Judgements	{INTEGER-9999}
NPEL17	Number of Discharged Judgements	{INTEGER-9999}
NPEL18	Date of External Demand Issuance	{DATEFORMAT}
NPEL19	Date when Reservation of Rights Letter Was Issued	{DATEFORMAT}
NPEL20	Court Jurisdiction	{COUNTRYCODE_2}
NPEL21	Date of Obtaining Order for Possession	{DATEFORMAT}
NPEL22	Comments on Other Litigation Related Process	{ALPHANUM-1000}
NPEL23	Governing Law	{COUNTRYCODE_2}
NPEL24	Bespoke Repayment Description	{ALPHANUM-1000}
NPEL25	Start Date of Interest Only Period	{DATEFORMAT}
NPEL26	End Date of Interest Only Period	{DATEFORMAT}
NPEL27	Start Date of Current Fixed Interest Period	{DATEFORMAT}
NPEL28	End Date of Current Fixed Interest Period	{DATEFORMAT}
NPEL29	Current Reversion Interest Rate	{PERCENTAGE}
NPEL30	Last Payment Date	{DATEFORMAT}
NPEL31	Syndicated Portion	{PERCENTAGE}
NPEL32	MARP Entry	{DATEFORMAT}
NPEL33	MARP Status	{LIST}
NPEL34	External Collections Level	{Y/N}
NPEL35	Repayment Plan	{Y/N}
NPEL36	Forbearance Level	{Y/N}
NPEL37	Date of First Forbearance	{DATEFORMAT}

Status: Point in time view as at 29/10/2019.

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NPEL38	Number of Historical Forbearance	{INTEGER-9999}
NPEL39	Principal Forgiveness	{MONETARY}
NPEL40	Date of Principal Forgiveness	{DATEFORMAT}
NPEL41	End Date of Forbearance	{DATEFORMAT}
NPEL42	Repayment Amount Under Forbearance	{MONETARY}
Collateral-level information section		
NPEC1	Unique Identifier	{ALPHANUM-28}
NPEC2	Underlying Exposure Identifier	{ALPHANUM-1000}
NPEC3	Original Collateral Identifier	{ALPHANUM-1000}
NPEC4	New Collateral Identifier	{ALPHANUM-1000}
NPEC5	VAT Payable	{PERCENTAGE}
NPEC6	Percentage Complete	{PERCENTAGE}
NPEC7	Enforcement Status	{Y/N}
NPEC8	Enforcement Status Third Parties	{Y/N}
NPEC9	Mortgage Amount Assigned	{MONETARY}
NPEC10	Higher Ranking Underlying Exposure	{MONETARY}
NPEC11	Enforcement Description	{ALPHANUM-1000}
NPEC12	Court Appraisal Amount	{MONETARY}
NPEC13	Date of Court Appraisal	{DATEFORMAT}
NPEC14	On Market Price	{MONETARY}
NPEC15	Offer Price	{MONETARY}
NPEC16	Prepare Property for Sale Date	{DATEFORMAT}
NPEC17	Property on Market Date	{DATEFORMAT}
NPEC18	On Market Offer Date	{DATEFORMAT}
NPEC19	Sale Agreed Date	{DATEFORMAT}
NPEC20	Contracted Date	{DATEFORMAT}
NPEC21	First Auction Date	{DATEFORMAT}
NPEC22	Court Auction Reserve Price for First Auction	{MONETARY}
NPEC23	Next Auction Date	{DATEFORMAT}

*Status: Point in time view as at 29/10/2019.**Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)*

NPEC24	Court Auction Reserve Price for Next Auction	{MONETARY}
NPEC25	Last Auction Date	{DATEFORMAT}
NPEC26	Court Auction Reserve Price for Last Auction	{MONETARY}
NPEC27	Number of Failed Auctions	{INTEGER-9999}
Historical collections information section		
NPEH1	Unique Identifier	{ALPHANUM-28}
NPEH2	Underlying Exposure Identifier	{ALPHANUM-1000}
NPEH[3-38]	Legal Unpaid Balance at month n	{MONETARY}
NPEH[39-74]	History of Past-Due Balances at month n	{MONETARY}
NPEH[75-110]	History of Repayments — Not from collateral sales at month n	{MONETARY}
NPEH[111-146]	History of Repayments — From collateral sales at month n	{MONETARY}

ANNEX XI

Underlying exposures template — Asset-backed commercial paper

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
IVAL1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
IVAL2	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
IVAL3	Original Underlying Exposure Identifier	{ALPHANUM-1000}
IVAL4	New Underlying Exposure Identifier	{ALPHANUM-1000}
IVAL5	Underlying Exposure Type	{LIST}
IVAL6	Data Cut-Off Date	{DATEFORMAT}
IVAL7	Geographic Region — Largest Exposure Concentration 1	{NUTS}

Status: Point in time view as at 29/10/2019.

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IVAL8	Geographic Region — Largest Exposure Concentration 2	{NUTS}
IVAL9	Geographic Region — Largest Exposure Concentration 3	{NUTS}
IVAL10	Geographic Region Classification	{YEAR}
IVAL11	Current Principal Balance	{MONETARY}
IVAL12	Number Of Underlying Exposures	{INTEGER-999999999}
IVAL13	EUR Exposures	{MONETARY}
IVAL14	GBP Exposures	{MONETARY}
IVAL15	USD Exposures	{MONETARY}
IVAL16	Other Exposures	{MONETARY}
IVAL17	Maximum Residual Maturity	{INTEGER-9999}
IVAL18	Average Residual Maturity	{INTEGER-9999}
IVAL19	Current Loan-To-Value	{PERCENTAGE}
IVAL20	Debt To Income Ratio	{PERCENTAGE}
IVAL21	Amortisation Type	{MONETARY}
IVAL22	Scheduled Principal Payment Frequency Above One Month	{MONETARY}
IVAL23	Scheduled Interest Payment Frequency Above One Month	{MONETARY}
IVAL24	Floating Rate Receivables	{MONETARY}
IVAL25	Financed Amount	{MONETARY}
IVAL26	Dilutions	{MONETARY}
IVAL27	Repurchased Exposures	{MONETARY}
IVAL28	Defaulted Or Credit-Impaired Exposures At Securitisation	{MONETARY}
IVAL29	Defaulted Exposures	{MONETARY}
IVAL30	Defaulted Exposures CRR	{MONETARY}
IVAL31	Gross Charge Offs In The Period	{MONETARY}
IVAL32	Arrears 1-29 Days	{PERCENTAGE}
IVAL33	Arrears 30-59 Days	{PERCENTAGE}
IVAL34	Arrears 60-89 Days	{PERCENTAGE}
IVAL35	Arrears 90-119 Days	{PERCENTAGE}

Status: Point in time view as at 29/10/2019.

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IVAL36	Arrears 120-149 Days	{PERCENTAGE}
IVAL37	Arrears 150-179 Days	{PERCENTAGE}
IVAL38	Arrears 180+ Days	{PERCENTAGE}
IVAL39	Restructured Exposures	{PERCENTAGE}
IVAL40	Restructured Exposures (0-1 years before transfer)	{MONETARY}
IVAL41	Restructured Exposures (1-3 years before transfer)	{MONETARY}
IVAL42	Restructured Exposures (> 3 years before transfer)	{MONETARY}
IVAL43	Restructured Exposures (Interest Rate)	{MONETARY}
IVAL44	Restructured Exposures (Repayment Schedule)	{MONETARY}
IVAL45	Restructured Exposures (Maturity)	{MONETARY}
IVAL46	Restructured Exposures (0-1 years before transfer and No New Arrears)	{MONETARY}
IVAL47	Restructured Exposures (No New Arrears)	{MONETARY}
IVAL48	Restructured Exposures (New Arrears)	{MONETARY}
IVAL49	Restructured Exposures (Other)	{MONETARY}

ANNEX XII

Investor report template — Non-asset backed commercial paper securitisation

FIELD CODE	FIELD NAME	FORMAT
Securitisation information section		
IVSS1	Unique Identifier	{ALPHANUM-28}
IVSS2	Data Cut-Off Date	{DATEFORMAT}
IVSS3	Securitisation Name	{ALPHANUM-100}
IVSS4	Reporting Entity Name	{ALPHANUM-100}
IVSS5	Reporting Entity Contact Person	{ALPHANUM-256}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

IVSS6	Reporting Entity Contact Telephone	{TELEPHONE}
IVSS7	Reporting Entity Contact Emails	{ALPHANUM-256}
IVSS8	Risk Retention Method	{LIST}
IVSS9	Risk Retention Holder	{LIST}
IVSS10	Underlying Exposure Type	{LIST}
IVSS11	Risk Transfer Method	{Y/N}
IVSS12	Trigger Measurements/Ratios	{Y/N}
IVSS13	Revolving/Ramp-Up Period End-Date	{DATEFORMAT}
IVSS14	Principal Recoveries In The Period	{MONETARY}
IVSS15	Interest Recoveries In The Period	{MONETARY}
IVSS16	Principal Collections In The Period	{MONETARY}
IVSS17	Interest Collections In The Period	{MONETARY}
IVSS18	Drawings Under Liquidity Facility	{Y/N}
IVSS19	Securitisation Excess Spread	{MONETARY}
IVSS20	Excess Spread Trapping Mechanism	{Y/N}
IVSS21	Current Overcollateralisation	{PERCENTAGE}
IVSS22	Annualised Constant Prepayment Rate	{PERCENTAGE}
IVSS23	Dilutions	{MONETARY}
IVSS24	Gross Charge Offs In The Period	{MONETARY}
IVSS25	Repurchased Exposures	{MONETARY}
IVSS26	Restructured Exposures	{MONETARY}
IVSS27	Annualised Constant Default Rate	{PERCENTAGE}
IVSS28	Defaulted Exposures	{MONETARY}
IVSS29	Defaulted Exposures CRR	{MONETARY}
IVSS30	Risk Weight Approach	{LIST}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

IVSS31	Obligor Probability Of Default in Range [0.00%,0.10%)	{PERCENTAGE}
IVSS32	Obligor Probability Of Default in Range [0.10%,0.25%)	{PERCENTAGE}
IVSS33	Obligor Probability Of Default in Range [0.25%,1.00%)	{PERCENTAGE}
IVSS34	Obligor Probability Of Default in Range [1.00%,7.50%)	{PERCENTAGE}
IVSS35	Obligor Probability Of Default in Range [7.50%,20.00%)	{PERCENTAGE}
IVSS36	Obligor Probability Of Default in Range [20.00%,100.00%]	{PERCENTAGE}
IVSS37	Bank Internal Loss Given Default Estimate	{PERCENTAGE}
IVSS38	Arrears 1-29 Days	{PERCENTAGE}
IVSS39	Arrears 30-59 Days	{PERCENTAGE}
IVSS40	Arrears 60-89 Days	{PERCENTAGE}
IVSS41	Arrears 90-119 Days	{PERCENTAGE}
IVSS42	Arrears 120-149 Days	{PERCENTAGE}
IVSS43	Arrears 150-179 Days	{PERCENTAGE}
IVSS44	Arrears 180+ Days	{PERCENTAGE}
Tests/Events/Triggers information section		
IVSR1	Unique Identifier	{ALPHANUM-28}
IVSR2	Original Test/Event/Trigger Identifier	{ALPHANUM-1000}
IVSR3	New Test/Event/Trigger Identifier	{ALPHANUM-1000}
IVSR4	Description	{ALPHANUM-100000}
IVSR5	Threshold Level	{NUMERIC}
IVSR6	Actual Value	{NUMERIC}
IVSR7	Status	{Y/N}
IVSR8	Cure Period	{INTEGER-9999}
IVSR9	Calculation Frequency	{INTEGER-9999}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

IVSR10	Consequence for Breach	{LIST}
Cash-flow information section		
IVSF1	Unique Identifier	{ALPHANUM-28}
IVSF2	Original Cashflow Item Identifier	{ALPHANUM-1000}
IVSF3	New Cashflow Item Identifier	{ALPHANUM-1000}
IVSF4	Cashflow Item	{ALPHANUM-1000}
IVSF5	Amount Paid During Period	{MONETARY}
IVSF6	Available Funds Post	{MONETARY}

ANNEX XIII

Investor report template — Asset backed commercial paper securitisation

FIELD CODE	FIELD NAME	FORMAT
Programme information section		
IVAS1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
IVAS2	Data Cut-Off Date	{DATEFORMAT}
IVAS3	Reporting Entity Name	{ALPHANUM-100}
IVAS4	Reporting Entity Contact Person	{ALPHANUM-256}
IVAS5	Reporting Entity Contact Telephone	{TELEPHONE}
IVAS6	Reporting Entity Contact Emails	{ALPHANUM-256}
IVAS7	Trigger Measurements/Ratios	{Y/N}
IVAS8	Non-Compliant Exposures	{MONETARY}
IVAS9	Weighted Average Life	{INTEGER-9999}
IVAS10	Risk Retention Method	{LIST}
IVAS11	Risk Retention Holder	{LIST}
Transaction information section		
IVAN1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
IVAN2	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
IVAN3	Data Cut-Off Date	{DATEFORMAT}

Status: Point in time view as at 29/10/2019.

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IVAN4	NACE Industry Code	{NACE}
IVAN5	Risk Retention Method	{LIST}
IVAN6	Risk Retention Holder	{LIST}
IVAN7	Weighted Average Life	{INTEGER-9999}
Tests/Events/Triggers information section		
IVAR1	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
IVAR2	Original Test/Event/Trigger Identifier	{ALPHANUM-1000}
IVAR3	New Test/Event/Trigger Identifier	{ALPHANUM-1000}
IVAR4	Description	{ALPHANUM-100000}
IVAR5	Status	{Y/N}
IVAR6	Consequence for Breach	{LIST}

ANNEX XIV

Inside information or significant event template —
Non-asset backed commercial paper securitisation

FIELD CODE	FIELD NAME	FORMAT
Securitisation information section		
SESS1	Unique Identifier	{ALPHANUM-28}
SESS2	Data Cut-Off Date	{DATEFORMAT}
SESS3	No Longer STS	{Y/N}
SESS4	Remedial Actions	{Y/N}
SESS5	Administrative Actions	{Y/N}
SESS6	Material Amendment to Transaction Documents	{ALPHANUM-1000000}
SESS7	Perfection Of Sale	{Y/N}
SESS8	Current Waterfall Type	{LIST}
SESS9	Master Trust Type	{LIST}
SESS10	SSPE Value	{MONETARY}
SESS11	SSPE Principal Value	{MONETARY}
SESS12	SSPE Number Of Accounts	{INTEGER-999999999}
SESS13	Note Principal Balance	{MONETARY}
SESS14	Seller Share	{PERCENTAGE}

Status: Point in time view as at 29/10/2019.

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SESS15	Funding Share	{PERCENTAGE}
SESS16	Revenue Allocated To This Series	{MONETARY}
SESS17	Interest Rate Swap Benchmark	{LIST}
SESS18	Interest Rate Swap Maturity Date	{DATEFORMAT}
SESS19	Interest Rate Swap Notional	{MONETARY}
SESS20	Currency Swap Payer Currency	{CURRENCYCODE_3}
SESS21	Currency Swap Receiver Currency	{CURRENCYCODE_3}
SESS22	Exchange Rate For Currency Swap	{PERCENTAGE}
SESS23	Currency Swap Maturity Date	{DATEFORMAT}
SESS24	Currency Swap Notional	{MONETARY}
Tranche/bond-level information section		
SEST1	Unique Identifier	{ALPHANUM-28}
SEST2	Original Tranche Identifier	{ALPHANUM-1000}
SEST3	New Tranche Identifier	{ALPHANUM-1000}
SEST4	International Securities Identification Number	{ISIN}
SEST5	Tranche Name	{ALPHANUM-100}
SEST6	Tranche/Bond Type	{LIST}
SEST7	Currency	{CURRENCYCODE_3}
SEST8	Original Principal Balance	{MONETARY}
SEST9	Current Principal Balance	{MONETARY}
SEST10	Interest Payment Frequency	{LIST}
SEST11	Interest Payment Date	{DATEFORMAT}
SEST12	Principal Payment Date	{DATEFORMAT}
SEST13	Current Coupon	{PERCENTAGE}
SEST14	Current Interest Rate Margin/Spread	{PERCENTAGE}
SEST15	Coupon Floor	{PERCENTAGE}
SEST16	Coupon Cap	{PERCENTAGE}
SEST17	Step-Up/Step-Down Coupon Value	{PERCENTAGE}

Status: Point in time view as at 29/10/2019.

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SEST18	Step-Up/Step-Down Coupon Date	{DATEFORMAT}
SEST19	Business Day Convention	{LIST}
SEST20	Current Interest Rate Index	{LIST}
SEST21	Current Interest Rate Index Tenor	{LIST}
SEST22	Issue Date	{DATEFORMAT}
SEST23	Disbursement Date	{DATEFORMAT}
SEST24	Legal Maturity	{DATEFORMAT}
SEST25	Extension Clause	{LIST}
SEST26	Next Call Date	{DATEFORMAT}
SEST27	Clean-Up Call Threshold	{ALPHANUM-1000}
SEST28	Next Put date	{DATEFORMAT}
SEST29	Day Count Convention	{LIST}
SEST30	Settlement Convention	{LIST}
SEST31	Current Attachment Point	{PERCENTAGE}
SEST32	Original Attachment Point	{PERCENTAGE}
SEST33	Current Credit Enhancement	{PERCENTAGE}
SEST34	Original Credit Enhancement	{PERCENTAGE}
SEST35	Credit Enhancement Formula	{ALPHANUM-1000}
SEST36	Pari-Passu Tranches	{ISIN}
SEST37	Senior Tranches	{ISIN}
SEST38	Outstanding Principal Deficiency Ledger Balance	{MONETARY}
SEST39	Guarantor Legal Entity Identifier	{LEI}
SEST40	Guarantor Name	{ALPHANUM-1000}
SEST41	Guarantor ESA Subsector	{ESA}
SEST42	Protection Type	{LIST}
Account-level information section		
SESA1	Unique Identifier	{ALPHANUM-28}
SESA2	Original Account Identifier	{ALPHANUM-1000}
SESA3	New Account Identifier	{ALPHANUM-1000}
SESA4	Account Type	{LIST}
SESA5	Account Target Balance	{MONETARY}

Status: Point in time view as at 29/10/2019.

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SESA6	Account Actual Balance	{MONETARY}
SESA7	Amortising Account	{Y/N}
Counterparty-level information section		
SESP1	Unique Identifier	{ALPHANUM-28}
SESP2	Counterparty Legal Entity Identifier	{LEI}
SESP3	Counterparty Name	{ALPHANUM-100}
SESP4	Counterparty Type	{LIST}
SESP5	Counterparty Country Of Establishment	{COUNTRYCODE_2}
SESP6	Counterparty Rating Threshold	{ALPHANUM-100000}
SESP7	Counterparty Rating	{ALPHANUM-100000}
SESP8	Counterparty Rating Source Legal Entity Identifier	{LEI}
SESP9	Counterparty Rating Source Name	{ALPHANUM-100}
CLO Securitisation information section		
SESC1	Unique Identifier	{ALPHANUM-28}
SESC2	Non-Call Period End-Date	{DATEFORMAT}
SESC3	CLO Type	{LIST}
SESC4	Current Period	{LIST}
SESC5	Current Period Start Date	{DATEFORMAT}
SESC6	Current Period End Date	{DATEFORMAT}
SESC7	Concentration Limit	{PERCENTAGE}
SESC8	Restrictions — Legal Maturity	{PERCENTAGE}
SESC9	Restrictions — Subordinated Exposures	{PERCENTAGE}
SESC10	Restrictions — Non-Performing Exposures	{PERCENTAGE}
SESC11	Restrictions — PIK Exposures	{PERCENTAGE}
SESC12	Restrictions — Zero-Coupon Exposures	{PERCENTAGE}
SESC13	Restrictions — Equity Exposures	{PERCENTAGE}

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SESC14	Restrictions — Participation Exposures	{PERCENTAGE}
SESC15	Restrictions — Discretionary Sales	{PERCENTAGE}
SESC16	Discretionary Sales	{MONETARY}
SESC17	Reinvestments	{MONETARY}
SESC18	Restrictions — Credit Enhancement	{Y/N}
SESC19	Restrictions — Quotes	{Y/N}
SESC20	Restrictions — Trades	{Y/N}
SESC21	Restrictions — Issuances	{Y/N}
SESC22	Restrictions — Redemptions	{Y/N}
SESC23	Restrictions — Refinancing	{Y/N}
SESC24	Restrictions — Note Remuneration	{Y/N}
SESC25	Restrictions — Credit Protection	{Y/N}
SESC26	Collateral Liquidation Period	{INTEGER-9999}
SESC27	Collateral Liquidation — Waiver	{Y/N}

CLO Manager information section

SESL1	Unique Identifier	{ALPHANUM-28}
SESL2	CLO Manager Legal Entity Identifier	{LEI}
SESL3	Manager Name	{ALPHANUM-1000}
SESL4	Establishment Date	{DATEFORMAT}
SESL5	Registration Date	{DATEFORMAT}
SESL6	Employees	{INTEGER-9999}
SESL7	Employees — CLOs	{INTEGER-9999}
SESL8	Employees — Workout	{INTEGER-9999}
SESL9	AUM	{MONETARY}
SESL10	AUM — Leveraged Loans	{MONETARY}
SESL11	AUM — CLOs	{MONETARY}
SESL12	AUM — EU	{MONETARY}
SESL13	AUM — EU CLOs	{MONETARY}
SESL14	Number EU CLOs	{INTEGER-9999}
SESL15	Capital	{MONETARY}

Status: Point in time view as at 29/10/2019.

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SESL16	Capital — Risk Retention	{MONETARY}
SESL17	Settlement Time	{INTEGER-9999}
SESL18	Pricing Frequency	{INTEGER-9999}
SESL19	Default Rate - 1 year	{PERCENTAGE}
SESL20	Default Rate - 5 years	{PERCENTAGE}
SESL21	Default Rate - 10 years	{PERCENTAGE}
Synthetic coverage information section		
SESV1	Unique Identifier	{ALPHANUM-28}
SESV2	Protection Instrument Identifier	{ALPHANUM-1000}
SESV3	Protection Type	{LIST}
SESV4	Protection Instrument International Securities Identification Number	{ISIN}
SESV5	Protection Provider Name	{ALPHANUM-100}
SESV6	Protection Provider Legal Entity Identifier	{LEI}
SESV7	Public Entity With Zero Risk Weight	{Y/N}
SESV8	Governing Law	{COUNTRYCODE_2}
SESV9	ISDA Master Agreement	{LIST}
SESV10	Default And Termination Events	{LIST}
SESV11	Synthetic Securitisation Type	{Y/N}
SESV12	Protection Currency	{CURRENCYCODE_3}
SESV13	Current Protection Notional	{MONETARY}
SESV14	Maximum Protection Notional	{MONETARY}
SESV15	Protection Attachment Point	{PERCENTAGE}
SESV16	Protection Detachment Point	{PERCENTAGE}
SESV17	International Securities Identification Number Of Notes Covered	{ISIN}
SESV18	Protection Coverage	{LIST}
SESV19	Protection Termination Date	{DATEFORMAT}
SESV20	Materiality Thresholds	{Y/N}
SESV21	Payment Release Conditions	{LIST}

Status: Point in time view as at 29/10/2019.

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SESV22	Adjustment Payments Possible	{Y/N}
SESV23	Length Of Workout Period	{INTEGER-9999}
SESV24	Obligation To Repay	{Y/N}
SESV25	Collateral Substitutable	{Y/N}
SESV26	Collateral Coverage Requirements	{PERCENTAGE}
SESV27	Collateral Initial Margin	{MONETARY}
SESV28	Collateral Delivery Deadline	{INTEGER-9999}
SESV29	Settlement	{LIST}
SESV30	Maximum Maturity Date Permitted	{DATEFORMAT}
SESV31	Current Index For Payments To Protection Buyer	{LIST}
SESV32	Current Index For Payments To Protection Buyer Tenor	{LIST}
SESV33	Payment Reset Frequency — To Protection Buyer	{LIST}
SESV34	Current Interest Rate Margin For Payments To Protection Buyer	{PERCENTAGE}
SESV35	Current Interest Rate For Payments To Protection Buyer	{PERCENTAGE}
SESV36	Current Index For Payments To Protection Seller	{LIST}
SESV37	Current Index For Payments To Protection Seller Tenor	{LIST}
SESV38	Payment Reset Frequency — To Protection Seller	{LIST}
SESV39	Current Interest Rate Margin For Payments To Protection Seller	{PERCENTAGE}
SESV40	Current Interest Rate For Payments To Protection Seller	{PERCENTAGE}
SESV41	Excess Spread Support	{Y/N}
SESV42	Excess Spread Definition	{Y/N}
SESV43	Current Protection Status	{LIST}
SESV44	Bankruptcy Is Credit Event	{Y/N}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

SESV45	Failure To Pay Is Credit Event	{Y/N}
SESV46	Restructuring Is Credit Event	{Y/N}
SESV47	Credit Event	{Y/N}
SESV48	Cumulative Payments To Protection Buyer	{MONETARY}
SESV49	Cumulative Adjustment Payments To Protection Buyer	{MONETARY}
SESV50	Cumulative Payments To Protection Seller	{MONETARY}
SESV51	Cumulative Adjustment Payments To Protection Seller	{MONETARY}
SESV52	Synthetic Excess Spread Ledger Amount	{MONETARY}
Issuer collateral information section		
SESI1	Unique Identifier	{ALPHANUM-28}
SESI2	Protection Instrument Identifier	{ALPHANUM-1000}
SESI3	Original Collateral Instrument Identifier	{ALPHANUM-1000}
SESI4	New Collateral Identifier	{ALPHANUM-1000}
SESI5	Collateral Instrument International Securities Identification Number	{ISIN}
SESI6	Collateral Instrument Type	{LIST}
SESI7	Collateral Issuer ESA Subsector	{ESA}
SESI8	Collateral Issuer Legal Entity Identifier	{LEI}
SESI9	Collateral Issuer Affiliated With Originator?	{Y/N}
SESI10	Current Outstanding Balance	{MONETARY}
SESI11	Instrument Currency	{CURRENCYCODE_3}
SESI12	Maturity Date	{DATEFORMAT}
SESI13	Haircut	{PERCENTAGE}
SESI14	Current Interest Rate Index	{LIST}
SESI15	Current Interest Rate Index Tenor	{LIST}

*Status: Point in time view as at 29/10/2019.**Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)*

SESI16	Current Interest Rate on Cash Deposits	{PERCENTAGE}
SESI17	Repo Counterparty Name	{ALPHANUM-100}
SESI18	Repo Counterparty Legal Entity Identifier	{LEI}
SESI19	Repo Maturity Date	{DATEFORMAT}
Any other information section		
SESO1	Unique Identifier	{ALPHANUM-28}
SESO2	Any Other Information Line Number	{INTEGER-9999}
SESO3	Any Other Information	{ALPHANUM-1000}

ANNEX XV

Inside information or significant event template —
Asset backed commercial paper securitisation

FIELD CODE	FIELD NAME	FORMAT
Programme information section		
SEAS1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
SEAS2	Data Cut-Off Date	{DATEFORMAT}
SEAS3	No Longer STS	{Y/N}
SEAS4	Remedial Actions	{Y/N}
SEAS5	Administrative Actions	{Y/N}
SEAS6	Material Amendment to Transaction Documents	{ALPHANUM-100000}
SEAS7	Governing Law	{COUNTRYCODE_2}
SEAS8	Length Of The Liquidity Facility	{INTEGER-9999}
SEAS9	Liquidity Facility Coverage	{PERCENTAGE}
SEAS10	Liquidity Facility Coverage Interval	{INTEGER-9999}
SEAS11	Liquidity Facility Maturity Date	{DATEFORMAT}
SEAS12	Drawings Under Liquidity Facility	{Y/N}
SEAS13	Total Issuance	{MONETARY}

Status: Point in time view as at 29/10/2019.

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SEAS14	Maximum Issuance	{MONETARY}
Transaction information section		
SEAR1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
SEAR2	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
SEAR3	Number Of Programmes Funding The Transaction	{INTEGER-9999}
SEAR4	No Longer STS	{Y/N}
SEAR5	Originator A Client Of The Programme Sponsor	{Y/N}
SEAR6	Security Interest Granted	{Y/N}
SEAR7	Revenue	{MONETARY}
SEAR8	Operating Expenses	{MONETARY}
SEAR9	Current Assets	{MONETARY}
SEAR10	Cash	{MONETARY}
SEAR11	Marketable Securities	{MONETARY}
SEAR12	Accounts Receivable	{MONETARY}
SEAR13	Current Liabilities	{MONETARY}
SEAR14	Total Debt	{MONETARY}
SEAR15	Total Equity	{MONETARY}
SEAR16	Financial Statement Currency	{CURRENCYCODE_3}
SEAR17	Sponsor Supports Transaction	{LIST}
SEAR18	Sponsor Support Type	{Y/N}
SEAR19	Length Of The Liquidity Facility	{INTEGER-9999}
SEAR20	Liquidity Facility Drawn Amount	{MONETARY}
SEAR21	Liquidity Facility Coverage	{PERCENTAGE}
SEAR22	Liquidity Facility Coverage Interval	{INTEGER-9999}
SEAR23	Liquidity Facility Type	{LIST}
SEAR24	Liquidity Facility Repurchase Agreement Maturity Date	{DATEFORMAT}
SEAR25	Liquidity Facility Currency	{CURRENCYCODE_3}
SEAR26	Liquidity Facility Maturity Date	{DATEFORMAT}

Status: Point in time view as at 29/10/2019.

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SEAR27	Liquidity Facility Provider Name	{ALPHANUM-100}
SEAR28	Liquidity Facility Provider Legal Entity Identifier	{LEI}
SEAR29	Overcollateralisation/ Subordinated Interest	{PERCENTAGE}
SEAR30	Transaction Excess Spread	{MONETARY}
SEAR31	Letter Of Credit Provider Name	{ALPHANUM-100}
SEAR32	Letter Of Credit Provider Legal Entity Identifier	{LEI}
SEAR33	Letter Of Credit Currency	{CURRENCYCODE_3}
SEAR34	Maximum Letter Of Credit Protection	{PERCENTAGE}
SEAR35	Guarantor Name	{ALPHANUM-100}
SEAR36	Guarantor Legal Entity Identifier	{LEI}
SEAR37	Maximum Guarantee Coverage	{MONETARY}
SEAR38	Guarantee Currency	{CURRENCYCODE_3}
SEAR39	Guarantee Maturity Date	{DATEFORMAT}
SEAR40	Receivables Transfer Type	{LIST}
SEAR41	Repurchase Agreement Maturity Date	{DATEFORMAT}
SEAR42	Purchased Amount	{MONETARY}
SEAR43	Maximum Funding Limit	{MONETARY}
SEAR44	Interest Rate Swap Benchmark	{LIST}
SEAR45	Interest Rate Swap Maturity Date	{DATEFORMAT}
SEAR46	Interest Rate Swap Notional	{MONETARY}
SEAR47	Currency Swap Payer Currency	{CURRENCYCODE_3}
SEAR48	Currency Swap Receiver Currency	{CURRENCYCODE_3}
SEAR49	Exchange Rate For Currency Swap	{PERCENTAGE}
SEAR50	Currency Swap Maturity Date	{DATEFORMAT}

Status: Point in time view as at 29/10/2019.

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SEAR51	Currency Swap Notional	{MONETARY}
Tranche/bond-level information section		
SEAT1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
SEAT2	Original Bond Identifier	{ALPHANUM-1000}
SEAT3	New Bond Identifier	{ALPHANUM-1000}
SEAT4	International Securities Identification Number	{ISIN}
SEAT5	Tranche/Bond Type	{LIST}
SEAT6	Issue Date	{DATEFORMAT}
SEAT7	Legal Maturity	{DATEFORMAT}
SEAT8	Currency	{CURRENCYCODE_3}
SEAT9	Current Principal Balance	{MONETARY}
SEAT10	Current Coupon	{PERCENTAGE}
SEAT11	Current Interest Rate Index	{LIST}
SEAT12	Current Interest Rate Index Tenor	{LIST}
SEAT13	Interest Payment Frequency	{LIST}
SEAT14	Current Credit Enhancement	{PERCENTAGE}
SEAT15	Credit Enhancement Formula	{ALPHANUM-1000}
Account-level information section		
SEAA1	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
SEAA2	Original Account Identifier	{ALPHANUM-1000}
SEAA3	New Account Identifier	{ALPHANUM-1000}
SEAA4	Account Type	{LIST}
SEAA5	Account Target Balance	{MONETARY}
SEAA6	Account Actual Balance	{MONETARY}
SEAA7	Amortising Account	{Y/N}
Counterparty-level information section		
SEAP1	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
SEAP2	Counterparty Legal Entity Identifier	{LEI}
SEAP3	Counterparty Name	{ALPHANUM-100}
SEAP4	Counterparty Type	{LIST}

Status: Point in time view as at 29/10/2019.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 17 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)

SEAP5	Counterparty Country Of Establishment	{COUNTRYCODE_2}
SEAP6	Counterparty Rating Threshold	{ALPHANUM-100000}
SEAP7	Counterparty Rating	{ALPHANUM-100000}
SEAP8	Counterparty Rating Source Legal Entity Identifier	{LEI}
SEAP9	Counterparty Rating Source Name	{ALPHANUM-100}
Any other information section		
SEAO1	Unique Identifier	{ALPHANUM-28}
SEAO2	Any Other Information Line Number	{INTEGER-9999}
SEAO3	Any Other Information	{ALPHANUM-1000}

Status: Point in time view as at 29/10/2019.

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- (1) [OJ L 347, 28.12.2017, p. 35.](#)
- (2) Regulation (EU) 2017/1129 of the European Parliament and of the Council of 14 June 2017 on the prospectus to be published when securities are offered to the public or admitted to trading on a regulated market, and repealing Directive 2003/71/EC ([OJ L 168, 30.6.2017, p. 12](#)).
- (3) Regulation (EU) No 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories ([OJ L 201, 27.7.2012, p. 1](#)).
- (4) Regulation (EU) 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions and of reuse and amending Regulation (EU) No 648/2012 ([OJ L 337, 23.12.2015, p. 1](#)).
- (5) Regulation (EU) No 1095/2010 of the European Parliament and of the Council of 24 November 2010 establishing a European Supervisory Authority (European Securities and Markets Authority), amending Decision No 716/2009/EC and repealing Commission Decision 2009/77/EC ([OJ L 331, 15.12.2010, p. 84](#)).
- (6) Commission Delegated Regulation (EU) 2020/1224 of 16 October 2019 supplementing Regulation (EU) 2017/2402 of the European Parliament and of the Council with regard to regulatory technical standards specifying the information and the details of a securitisation to be made available by the originator, sponsor and SSPE (See page 1 of this Official Journal).

Status:

Point in time view as at 29/10/2019.

Changes to legislation:

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