

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).

^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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| | | |
|-------------|--|--|
| | | 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). | |
| 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). | |

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} |

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 28 June 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)

| | | |
|----------------|--|----------------|
| 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 28 June 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.

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| | | |
|----------------|--|-----------------|
| 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.

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| | | |
|----------------|---|-----------------|
| 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.

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| | | |
|---|----------------------------------|------------------|
| 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.**Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 28 June 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)*

| | | |
|---------------|--|------------------|
| 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.

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| | | |
|--------|---------------------------------------|------------------|
| 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 28 June 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.

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| | | |
|---|---|------------------|
| 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 28 June 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.

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| | | |
|---------------|---|-----------------|
| 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 | Securitized 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 28 June 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 28 June 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 28 June 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 28 June 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.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 28 June 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)

| | | |
|---------------|---|-----------------|
| 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 28 June 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 28 June 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 28 June 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 28 June 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 28 June 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.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 28 June 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)

| | | |
|---------------|---|-----------------|
| 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.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 28 June 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)

| | | |
|---|---|-----------------|
| 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 28 June 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.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 28 June 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)

| | | |
|---------------|--|---------------------|
| 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.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 28 June 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)

| | | |
|---------------|---|--------------|
| 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 28 June 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 28 June 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 28 June 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.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 28 June 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)

| | | |
|--|--|-------------------|
| 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.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 28 June 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)

| | | |
|---|--|------------------|
| 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.

Changes to legislation: Commission Implementing Regulation (EU) 2020/1225 is up to date with all changes known to be in force on or before 28 June 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)

| | | |
|---------------|--|----------------|
| 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 28 June 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} |

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| | | |
|--------------------------------------|---|-----------------|
| 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} |

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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} |

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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} |

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| | | |
|--------------------------------------|--|-------------------|
| 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} |

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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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