

## ANNEX II

**Underlying exposures template — Residential real estate (RRE)**

<b>FIELD CODE</b>	<b>FIELD NAME</b>	<b>FORMAT</b>
<b>Underlying exposures information section</b>		
<b>RREL1</b>	Unique Identifier	{ALPHANUM-28}
<b>RREL2</b>	Original Underlying Exposure Identifier	{ALPHANUM-1000}
<b>RREL3</b>	New Underlying Exposure Identifier	{ALPHANUM-1000}
<b>RREL4</b>	Original Obligor Identifier	{ALPHANUM-1000}
<b>RREL5</b>	New Obligor Identifier	{ALPHANUM-1000}
<b>RREL6</b>	Data Cut-Off Date	{DATEFORMAT}
<b>RREL7</b>	Pool Addition Date	{DATEFORMAT}
<b>RREL8</b>	Date Of Repurchase	{DATEFORMAT}
<b>RREL9</b>	Redemption Date	{DATEFORMAT}
<b>RREL10</b>	Resident	{Y/N}
<b>RREL11</b>	Geographic Region — Obligor	{NUTS}
<b>RREL12</b>	Geographic Region Classification	{YEAR}
<b>RREL13</b>	Employment Status	{LIST}
<b>RREL14</b>	Credit Impaired Obligor	{Y/N}
<b>RREL15</b>	Customer Type	{LIST}
<b>RREL16</b>	Primary Income	{MONETARY}
<b>RREL17</b>	Primary Income Type	{LIST}
<b>RREL18</b>	Primary Income Currency	{CURRENCYCODE_3}
<b>RREL19</b>	Primary Income Verification	{LIST}
<b>RREL20</b>	Secondary Income	{MONETARY}
<b>RREL21</b>	Secondary Income Verification	{LIST}
<b>RREL22</b>	Special Scheme	{ALPHANUM-10000}
<b>RREL23</b>	Origination Date	{DATEFORMAT}
<b>RREL24</b>	Maturity Date	{DATEFORMAT}

<b>FIELD CODE</b>	<b>FIELD NAME</b>	<b>FORMAT</b>
<b>RREL25</b>	Original Term	{INTEGER-9999}
<b>RREL26</b>	Origination Channel	{LIST}
<b>RREL27</b>	Purpose	{LIST}
<b>RREL28</b>	Currency Denomination	{CURRENCYCODE_3}
<b>RREL29</b>	Original Principal Balance	{MONETARY}
<b>RREL30</b>	Current Principal Balance	{MONETARY}
<b>RREL31</b>	Prior Principal Balances	{MONETARY}
<b>RREL32</b>	Pari Passu Underlying Exposures	{MONETARY}
<b>RREL33</b>	Total Credit Limit	{MONETARY}
<b>RREL34</b>	Purchase Price	{PERCENTAGE}
<b>RREL35</b>	Amortisation Type	{LIST}
<b>RREL36</b>	Principal Grace Period End Date	{DATEFORMAT}
<b>RREL37</b>	Scheduled Principal Payment Frequency	{LIST}
<b>RREL38</b>	Scheduled Interest Payment Frequency	{LIST}
<b>RREL39</b>	Payment Due	{MONETARY}
<b>RREL40</b>	Debt To Income Ratio	{PERCENTAGE}
<b>RREL41</b>	Balloon Amount	{MONETARY}
<b>RREL42</b>	Interest Rate Type	{LIST}
<b>RREL43</b>	Current Interest Rate	{PERCENTAGE}
<b>RREL44</b>	Current Interest Rate Index	{LIST}
<b>RREL45</b>	Current Interest Rate Index Tenor	{LIST}
<b>RREL46</b>	Current Interest Rate Margin	{PERCENTAGE}
<b>RREL47</b>	Interest Rate Reset Interval	{INTEGER-9999}
<b>RREL48</b>	Interest Rate Cap	{PERCENTAGE}
<b>RREL49</b>	Interest Rate Floor	{PERCENTAGE}
<b>RREL50</b>	Revision Margin 1	{PERCENTAGE}
<b>RREL51</b>	Interest Revision Date 1	{DATEFORMAT}

<b>FIELD CODE</b>	<b>FIELD NAME</b>	<b>FORMAT</b>
<b>RREL52</b>	Revision Margin 2	{PERCENTAGE}
<b>RREL53</b>	Interest Revision Date 2	{DATEFORMAT}
<b>RREL54</b>	Revision Margin 3	{PERCENTAGE}
<b>RREL55</b>	Interest Revision Date 3	{DATEFORMAT}
<b>RREL56</b>	Revised Interest Rate Index	{LIST}
<b>RREL57</b>	Revised Interest Rate Index Tenor	{LIST}
<b>RREL58</b>	Number Of Payments Before Securitisation	{INTEGER-9999}
<b>RREL59</b>	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
<b>RREL60</b>	Prepayment Lock-Out End Date	{DATEFORMAT}
<b>RREL61</b>	Prepayment Fee	{MONETARY}
<b>RREL62</b>	Prepayment Fee End Date	{DATEFORMAT}
<b>RREL63</b>	Prepayment Date	{DATEFORMAT}
<b>RREL64</b>	Cumulative Prepayments	{MONETARY}
<b>RREL65</b>	Date Of Restructuring	{DATEFORMAT}
<b>RREL66</b>	Date Last In Arrears	{DATEFORMAT}
<b>RREL67</b>	Arrears Balance	{MONETARY}
<b>RREL68</b>	Number Of Days In Arrears	{INTEGER-9999}
<b>RREL69</b>	Account Status	{LIST}
<b>RREL70</b>	Reason for Default or Foreclosure	{LIST}
<b>RREL71</b>	Default Amount	{MONETARY}
<b>RREL72</b>	Default Date	{DATEFORMAT}
<b>RREL73</b>	Allocated Losses	{MONETARY}
<b>RREL74</b>	Cumulative Recoveries	{MONETARY}
<b>RREL75</b>	Litigation	{Y/N}
<b>RREL76</b>	Recourse	{Y/N}
<b>RREL77</b>	Deposit Amount	{MONETARY}
<b>RREL78</b>	Insurance Or Investment Provider	{ALPHANUM-1000}

FIELD CODE	FIELD NAME	FORMAT
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}
RREC20	Date Of Sale	{DATEFORMAT}

<b>FIELD CODE</b>	<b>FIELD NAME</b>	<b>FORMAT</b>
<b>RREC21</b>	Sale Price	{MONETARY}
<b>RREC22</b>	Collateral Currency	{CURRENCYCODE_3}
<b>RREC23</b>	Guarantor Type	{LIST}