

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}
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}

FIELD CODE	FIELD NAME	FORMAT
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}
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}

FIELD CODE	FIELD NAME	FORMAT
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}
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}

FIELD CODE	FIELD NAME	FORMAT
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}
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}

FIELD CODE	FIELD NAME	FORMAT
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}