	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
						A							
41	ANNEX 6: CMR	Underlying exposures information section	CMRL39	Current Interest Rate Index Tenor	Tenor of the current interest rate index: Overnight (OVNG) IntraDay (INDA) 1 day (DAIL) 1 week (WEEK) 2 week (TOWK) 1 month (MNTH) 2 month (TOMN) 3 month (QUTR) 4 month (FOMN) 6 month (SEMI) 12 month (YEAR) On Demand (ONDE) Other (OTHR)	NO	YES	{LIST}	AN33				
42	ANNEX 6: CMR	Underlying exposures information section	CMRL40	Current Interest Rate Margin	Current interest rate margin of the floating-rate underlying exposure over (or under, in which case input as a negative) the index rate.	NO	YES	{PERCENTAGE}	AN34				
43	ANNEX 6: CMR	Underlying exposures information section	CMRL41	Interest Rate Reset Interval	Number of months between each interest rate reset date on the underlying exposure.	NO	YES	{INTEGER-9999}	AN31				
44	ANNEX 6: CMR	Underlying exposures information section	CMRL42	Interest Rate Cap	Maximum rate that the obligor must pay on a floating rate underlying exposure as required under the terms of the underlying exposure agreement.	NO	YES	{PERCENTAGE}	AN44				
45	ANNEX 6: CMR	Underlying exposures information section	CMRL43	Interest Rate Floor	Minimum rate that the obligor must pay on a floating rate underlying exposure as required under the terms of the underlying exposure agreement.	NO	YES	{PERCENTAGE}	AN45				
46	ANNEX 6: CMR	Underlying exposures information section	CMRL44	Number Of Payments Before Securitisation	Enter the number of payments made prior to the exposure being transferred to the securitisation.	YES	NO	{INTEGER-9999}					
47	ANNEX 6: CMR	Underlying exposures information section	CMRL45	Percentage Of Prepayments Allowed Per Year	Percentage amount of pre-payments allowed under the product per year. This is for underlying exposures that allow a certain threshold of pre-payments (i.e. 10%) before charges are incurred.	YES	YES	{PERCENTAGE}	AN36				
48	ANNEX 6: CMR	Underlying exposures information section	CMRL46	Prepayment Lock-Out End Date	The date after which the lender allows prepayment of the underlying exposure.	YES	YES	{DATEFORMAT}					
49	ANNEX 6: CMR	Underlying exposures information section	CMRL47	Prepayment Fee	Amount collected from the obligor as the fee/penalty due for making prepayments as required under the terms of the underlying exposure agreement. This is not intended to include any amounts paid as a "break cost" to make up interest payments up to the underlying exposure Payment Date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}	AN37				
50	ANNEX 6: CMR	Underlying exposures information section	CMRL48	Prepayment Fee End Date	The date after which the lender allows prepayment of the underlying exposure without requirement for a prepayment fee to be paid.	YES	YES	{DATEFORMAT}					
51	ANNEX 6: CMR	Underlying exposures information section	CMRL49	Prepayment Date	The latest date on which an unscheduled principal payment was received.	YES	YES	{DATEFORMAT}					
52	ANNEX 6: CMR	Underlying exposures information section	CMRL50	Cumulative Prepayments	Total prepayments collected as at the data cut-off date (prepayments defined as unscheduled principal payment) since the underlying exposure origination date Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}					
53	ANNEX 6: CMR	Underlying exposures information section	CMRL51	Date Of Restructuring	Enter the date at which the underlying exposure has been restructured. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. In the event of multiple dates, all dates must be provided in accordance with the XML schema.	YES	YES	{DATEFORMAT}					
54	ANNEX 6: CMR	Underlying exposures information section	CMRL52	Date Last In Arrears	Date the obligor was last in arrears.	YES	YES	{DATEFORMAT}	AN61				

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
55	ANNEX 6: CMR	Underlying exposures information section	CMRL53	Arrears Balance	Current balance of arrears, which is defined as:\n\nTotal payments due to date\nPLUS any amounts capitalised\nPLUS any fees applied to the account\nLESS total payments received to date.\n\nIf no arrears then enter 0.\n\nInclude the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}	AN49				
56	ANNEX 6: CMR	Underlying exposures information section	CMRL54	Number Of Days In Arrears	Number of days this underlying exposure is in arrears (either interest or principal and, if different, the higher number of the two) as at the data cut-off date.	NO	NO	{INTEGER-9999}	AN50				
57	ANNEX 6: CMR	Underlying exposures information section	CMRL55	Account Status	Current status of the underlying exposure that has been securitised:\n\nPerforming (PERF)\nRestructured - No Arrears (RNAR)\nRestructured - Arrears (RARR)\nDefaulted according to Article 178 of Regulation (EU) No 575/2013 (DFLT)\nNot defaulted according to Article 178 of Regulation (EU) No 575/2013 but classified as defaulted due to another definition of default being met (NDFT)\nDefaulted both according to Article 178 of Regulation (EU) No 575/2013 and according to another definition of default being met (DTCR)\nDefaulted only under another definition of default being met (DADB)\nArrears (ARRE)\nRepurchased by Seller – Breach of Representations and Warranties (REBR)\nRepurchased by Seller – Defaulted (REDF)\nRepurchased by Seller – Restructured (RERE)\nRepurchased by Seller – Special Servicing (RESS)\nRepurchased by Seller – Other Reason (REOT)\nRedeemed (RDMD)\nOther (OTHR)\n\nRestructuring refers to any changes	NO	NO	{LIST}	AN58				
58	ANNEX 6: CMR	Underlying exposures information section	CMRL56	Reason for Default or Foreclosure	If the underlying exposure is in default as per Article 178 of Regulation (EU) No 575/2013, select the appropriate reason:\n\nIn default because the debtor is unlikely to pay, in accordance with Article 178 of Regulation (EU) No 575/2013. (UPXX)\nIn default because any debt is more than 90/180 days past due, in accordance with Article 178 of Regulation (EU) No 575/2013. (PDXX)\nIn default both because it is considered that the debtor is unlikely to pay and because any debt is more than 90/180 days past due, in accordance with Article 178 of Regulation (EU) No 575/2013. (UPPD)	YES	YES	{LIST}					
59	ANNEX 6: CMR	Underlying exposures information section	CMRL57	Default Amount	Total gross default amount before the application of sale proceeds and recoveries. If not in default, enter 0.\n\nInclude the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}	AN52				
60	ANNEX 6: CMR	Underlying exposures information section	CMRL58	Default Date	The date of default.	NO	YES	{DATEFORMAT}	AN51				
61	ANNEX 6: CMR	Underlying exposures information section	CMRL59	Allocated Losses	The allocated losses to date, net of fees, accrued interest etc. after application of sale proceeds (excluding prepayment charge if subordinate to principal recoveries). Show any gain on sale as a negative number. Should reflect most recent situation as at the data cut-off date, i.e. as recoveries are collected and the work out process progresses.\n\nInclude the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}		Remove	Not relevant for consumer loans because there isn't a sale proceeds		

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
	A	B	C	D	E	F	G	H	I	J	K	L	M
62	ANNEX 6: CMR	Underlying exposures information section	CMRL60	Cumulative Recoveries	Total recoveries (regardless of their source) on the (defaulted/charged-off/etc.) debt, net of costs. Include all sources of recoveries here, not just proceeds from the disposal of any collateral. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}	AN55				
63	ANNEX 6: CMR	Underlying exposures information section	CMRL61	Deposit Amount	The sum of all obligor amounts held by the originator or seller that are potentially off-settable against the underlying exposure balance, excluding the benefit of any national deposit compensation scheme. To prevent double-counting, this is to be capped at the lower of (1) the deposit amount, and (2) the maximum potential off-settable amount at the obligor-level (i.e. not underlying exposure-level) within the pool. Use the same currency denomination as that used for this underlying exposure. If an obligor has more than one underlying exposure outstanding in the pool, then this field is to be completed for each underlying exposure, and it is up to the discretion of the reporting entity to decide to allocate the deposit amount across each of the underlying exposure, subject to the above-mentioned cap and so long as the total entries for this field across the multiple underlying exposures adds up to the accurate amount. For example, if Obligor A has a deposit balance of €100, and two underlying exposures outstanding in the pool of: underlying exposure 1 - €60 and underlying exposure 2 €75. This field could be completed as either underlying exposure 1 - €60 and underlying exposure 2 - €40, or underlying exposure 1 - €25 and underlying exposure 2 €75 (i.e. the relative entries for this field in	NO	YES	{MONETARY}	AN42	Remove	We already provide in a specific section of our SR the total set-off risk using the RA's rules		
64	ANNEX 6: CMR	Underlying exposures information section	CMRL62	Original Lender Name	Give the full legal name of the original lender. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	YES	YES	{ALPHANUM-100}					
65	ANNEX 6: CMR	Underlying exposures information section	CMRL63	Original Lender Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the original lender. Where no Legal Entity Identifier is available, enter ND5.	YES	YES	{LEI}					
66	ANNEX 6: CMR	Underlying exposures information section	CMRL64	Original Lender Establishment Country	Country where the original lender is established.	YES	YES	{COUNTRYCODE_2}					
67	ANNEX 6: CMR	Underlying exposures information section	CMRL65	Originator Name	Give the full legal name of the underlying exposure originator. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO	{ALPHANUM-100}					
68	ANNEX 6: CMR	Underlying exposures information section	CMRL66	Originator Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the underlying exposure originator.	NO	NO	{LEI}					
69	ANNEX 6: CMR	Underlying exposures information section	CMRL67	Originator Establishment Country	Country where the underlying exposure originator is established.	NO	NO	{COUNTRYCODE_2}					
70	ANNEX 6: CMR	Underlying exposures information section	CMRL68	Energy Performance Certificate Value	The energy performance certificate value of the collateral at the time of origination: A (EPCA) B (EPCB) C (EPCC) D (EPCD) E (EPCE) F (EPCF) G (EPCG) Other (OTHR)	YES	YES	{LIST}		Remove	Not relevant for consumer loans		
71	ANNEX 6: CMR	Underlying exposures information section	CMRL69	Energy Performance Certificate Provider Name	Enter the full legal name of the energy performance certificate provider. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	YES	YES	{ALPHANUM-100}		Remove	Not relevant for consumer loans		

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
2	ANNEX 7: CCD	Underlying exposures information section			Underlying exposures information section								
3	ANNEX 7: CCD	Underlying exposures information section	CCDL1	Unique Identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) .../... [include number of the disclosure RTS].	NO	NO	(ALPHANUM-28)	AT2				
4	ANNEX 7: CCD	Underlying exposures information section	CCDL2	Original Underlying Exposure Identifier	Unique underlying exposure identifier. The identifier must be different from any external identification number, in order to ensure anonymity of the obligor. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)	AT7				
5	ANNEX 7: CCD	Underlying exposures information section	CCDL3	New Underlying Exposure Identifier	If the original identifier in field CCDL2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in CCDL2. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)	AT7				
6	ANNEX 7: CCD	Underlying exposures information section	CCDL4	Original Obligor Identifier	Original unique obligor identifier. The identifier must be different from any external identification number, in order to ensure anonymity of the obligor. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)	AT10				
7	ANNEX 7: CCD	Underlying exposures information section	CCDL5	New Obligor Identifier	If the original identifier in field CCDL4 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in CCDL4. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)	AT10				
8	ANNEX 7: CCD	Underlying exposures information section	CCDL6	Data Cut-Off Date	The data cut-off date for this data submission.	NO	NO	(DATEFORMAT)	AT1				
9	ANNEX 7: CCD	Underlying exposures information section	CCDL7	Pool Addition Date	The date that the underlying exposure was transferred to the SSPE. For all underlying exposures in the pool as at the cut-off date in the first report submitted to the securitisation repository, if this information is not available then enter the later of: (i) the closing date of the securitisation, and (ii) the origination date of the underlying exposure.	NO	YES	(DATEFORMAT)					
10	ANNEX 7: CCD	Underlying exposures information section	CCDL8	Date Of Repurchase	Date on which the underlying exposure was repurchased from the pool.	NO	YES	(DATEFORMAT)					
11	ANNEX 7: CCD	Underlying exposures information section	CCDL9	Geographic Region - Obligor	The geographic region (NUTS3 classification) where the obligor is located. Where no NUTS3 classification has been produced by Eurostat (e.g. a non-EU jurisdiction), enter the two-digit country code in (COUNTRYCODE_2) format followed by 'ZZZ'.	YES	NO	(NUTS)	AT22				
12	ANNEX 7: CCD	Underlying exposures information section	CCDL10	Geographic Region Classification	Enter the year of the NUTS3 classification used for the Geographic Region fields, e.g. 2013 for NUTS3 2013. All geographic region fields must use the same classification consistently for each underlying exposure and across all underlying exposures in the data submission. For example, reporting using NUTS3 2006 for some geographic fields relating to a given underlying exposure and reporting using NUTS3 2013 for other fields relating to the same exposure is not allowed. In the same way, reporting geographic region fields using NUTS3 2006 for some underlying exposures and reporting geographic region fields using NUTS3 2013 for other underlying exposures in the same data submission is not allowed.	YES	NO	(YEAR)					
13	ANNEX 7: CCD	Underlying exposures information section	CCDL11	Employment Status	Employment status of the primary obligor: Employed - Private Sector (EMRS) Employed - Public Sector (EMBL) Employed - Sector Unknown (EMUK) Unemployed (UNEM) Self-employed (SFEM) No Employment, Obligor is Legal Entity (NOEM) Student (STNT) Pensioner (PNNR) Other (OTHR)	YES	NO	(LIST)	AT17				
14	ANNEX 7: CCD	Underlying exposures information section	CCDL12	Credit Impaired Obligor	Confirm that, pursuant to Article 20(11) of Regulation (EU) 2017/2402, at the time that this underlying exposure was selected for transfer to the SSPE, the exposure was neither in default within the meaning of Article 178(1) of Regulation (EU) No 575/2013 nor constituted an exposure to a credit-impaired debtor or guarantor, who, to the best of the originator's or original lender's knowledge: (a) has been declared insolvent or had a court grant his creditors a final non-appealable right of enforcement or material damages as a result of a missed payment within three years prior to the date of origination or has undergone a debt restructuring process with regard to his non-performing exposures within three years prior to the date of transfer or assignment of the underlying exposures to the SSPE, except if: (i) a restructured underlying exposure has not presented new arrears since the date of the restructuring, which must have taken place at least one year prior to the date of transfer or assignment of the underlying exposures to the SSPE; and (ii) the information provided by the originator, sponsor and SSPE in accordance with points (a) and (e)(i) of the first subparagraph of Article 7(1) explicitly sets out the proportion of restructured underlying exposures, the time and details of the restructuring as well as their performance since the date of the restructuring; (b) was, at the time of origination, where applicable, on a public credit registry of persons with adverse credit history or, where there is no such public credit registry, another credit registry that is available to the originator or original lender; or (c) has a credit assessment or a credit score indicating that the risk of contractually agreed payments not being made is significantly higher than for comparable exposures held by the originator which are not securitised. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance.	NO	YES	(Y/N)					
15	ANNEX 7: CCD	Underlying exposures information section	CCDL13	Customer Type	Customer type at origination: New customer and not an employee/affiliated with the originator's group (CNEO) New customer and an employee/affiliated with the originator's group (CEMO) New customer and employee/affiliation not recorded (CNRO) Existing customer and not an employee/affiliated with the originator's group (ENEO) Existing customer and an employee/affiliated with the originator's group (EEMO) Existing customer and employee/affiliation not recorded (ENRO) Other (OTHR)	YES	NO	(LIST)	AT39				
16	ANNEX 7: CCD	Underlying exposures information section	CCDL14	Primary Income	Primary obligor annual income used to underwrite the underlying exposure at the time of origination. Where the primary obligor is a legal person/entity, enter that obligor's annual revenue. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	NO	(MONETARY)	AT18				
17	ANNEX 7: CCD	Underlying exposures information section	CCDL15	Primary Income Type	Indicate what income in CCDL14 is displayed: Gross annual income (GRAN) Net annual income (net of tax and social security) (NITS) Net annual income (net of tax only) (NITX) Net annual income (net of social security only) (NTIN) Estimated net annual income (net of tax and social security) (ENIS) Estimated net annual income (net of tax only) (EITX) Estimated net annual income (net of social security only) (EISS) Disposable Income (DSPL) Borrower is legal entity (CORP) Other (OTHR)	YES	NO	(LIST)					
18	ANNEX 7: CCD	Underlying exposures information section	CCDL16	Primary Income Currency	Currency in which the primary obligor's income or revenue is paid.	YES	NO	(CURRENCYCODE_3)	AT20				
19	ANNEX 7: CCD	Underlying exposures information section	CCDL17	Primary Income Verification	Primary Income Verification: Self-certified no Checks (SCRT) Self-certified with Affordability Confirmation (SCNF) Verified (VRFD) Non-Verified Income or Fast Track (NVRF) Credit Bureau Information or Scoring (SCRG) Other (OTHR)	YES	NO	(LIST)	AT21				
20	ANNEX 7: CCD	Underlying exposures information section	CCDL18	Special Scheme	If the underlying exposure is governed by any special public sector arrangement, enter the full name (without abbreviations) of the arrangement here.	YES	YES	(ALPHANUM-10000)					
21	ANNEX 7: CCD	Underlying exposures information section	CCDL19	Origination Date	The date that the account was opened.	YES	NO	(DATEFORMAT)	AT34				
22	ANNEX 7: CCD	Underlying exposures information section	CCDL20	Origination Channel	Channel of Origination: Internet (WEBI) Branch (BRCH) Telesale (TLSL) Stand (STND) Post (POST) White Label (WLBL) Magazine (MGZN) Other (OTHR)	YES	YES	(LIST)	AT48				
23	ANNEX 7: CCD	Underlying exposures information section	CCDL21	Currency Denomination	The underlying exposure currency denomination.	NO	NO	(CURRENCYCODE_3)	AT11				
24	ANNEX 7: CCD	Underlying exposures information section	CCDL22	Current Principal Balance	Enter the total current amount owed by the obligor (including all fees and interest) on the account. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)	AT35				
25	ANNEX 7: CCD	Underlying exposures information section	CCDL23	Total Credit Limit	For underlying exposures with flexible re-draw facilities (including revolving characteristics) or where the maximum underlying exposure amount hasn't been withdrawn in full – the maximum underlying exposure amount that could potentially be outstanding. This field is only to be populated for underlying exposures that have flexible or further drawing characteristics. This is not intended to capture instances where the obligor may renegotiate an increased underlying exposure balance but rather where there is currently the contractual ability for the obligor to do this and for the lender to provide the additional funding. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)	AT36				
26	ANNEX 7: CCD	Underlying exposures information section	CCDL24	Purchase Price	Enter the price, relative to par, at which the underlying exposure was purchased by the SSPE. Enter 100 if no discounting was applied.	NO	YES	(PERCENTAGE)					
27	ANNEX 7: CCD	Underlying exposures information section	CCDL25	Principal Grace Period End Date	If applicable as at the data cut-off date, indicate the principal grace period end date.	NO	YES	(DATEFORMAT)					
28	ANNEX 7: CCD	Underlying exposures information section	CCDL26	Scheduled Principal Payment Frequency	Frequency of principal payments due, i.e. period between payments: Monthly (MNTH) Quarterly (QUTR) Semi Annual (SEMI) Annual (YEAR) Other (OTHR)	NO	YES	(LIST)	AT37				
29	ANNEX 7: CCD	Underlying exposures information section	CCDL27	Scheduled Interest Payment Frequency	Frequency of interest payments due, i.e. period between payments: Monthly (MNTH) Quarterly (QUTR) Semi Annual (SEMI) Annual (YEAR) Other (OTHR)	NO	YES	(LIST)	AT37				
30	ANNEX 7: CCD	Underlying exposures information section	CCDL28	Payment Due	The next minimum scheduled payment due from the obligor. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)	AT38				
31	ANNEX 7: CCD	Underlying exposures information section	CCDL29	Current Interest Rate	Total weighted average annualised yield including all fees applicable at last billing date (i.e. this is billed, not cash yield).	NO	YES	(PERCENTAGE)	AT40				

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 7: CCD	Underlying exposures information section	CCDL30	Current Interest Rate Index	The base reference interest index currently applicable (the reference rate off which the interest rate is set): MuniAAA (MAAA) FutureSWAP (FUSW) LIBID (LIBI) LIBOR (LIBO) SWAP (SWAP) Treasury (TREA) Euribor (EURI) Pfandbriefe (PFAN) EONIA (EONA) EONIASwaps (EONS) EURODOLLAR (EUUS) EuroSwiss (EUCH) TIBOR (TIBO) ISDAFIX (ISDA) GCFRepo (GCFR) STIBOR (STBO) BBSW (BBSW) JIBAR (JIBA) BUBOR (BUBO) CDOR (CDOR) CIBOR (CIBO) MOSPRIM (MOSP) NIBOR (NIBO) PRIBOR (PRBO) TELBOR (TLBO) WIBOR (WIBO) Bank of England Base Rate (BOER) European Central Bank Base Rate (ECBR) Lender's Own Rate (LDOR) Other (OTHR)	NO	YES	(LIST)	AT41				
ANNEX 7: CCD	Underlying exposures information section	CCDL31	Current Interest Rate Index Tenor	Tenor of the current interest rate index: Overnight (OVNG) IntraDay (INDA) 1 day (DAIL) 1 week (WEEK) 2 week (TOWK) 1 month (MNTH) 2 month (TOMN) 3 month (QUTR) 4 month (FOMN) 6 month (SEMI) 12 month (YEAR) On Demand (ONDE) Other (OTHR)	NO	YES	(LIST)	AT41				
ANNEX 7: CCD	Underlying exposures information section	CCDL32	Number Of Payments Before Securitisation	Enter the number of payments made prior to the exposure being transferred to the securitisation.	YES	NO	(INTEGER-9999)					
ANNEX 7: CCD	Underlying exposures information section	CCDL33	Date Of Restructuring	Enter the date at which the underlying exposure has been restructured. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. In the event of multiple dates, all dates must be provided in accordance with the XML schema.	YES	YES	(DATEFORMAT)					
ANNEX 7: CCD	Underlying exposures information section	CCDL34	Date Last In Arrears	Date the account was last in arrears.	YES	YES	(DATEFORMAT)	AT43				
ANNEX 7: CCD	Underlying exposures information section	CCDL35	Number Of Days In Arrears	Number of days the account is in arrears as of the data cut-off date. If the account is not in arrears enter 0.	NO	NO	(INTEGER-9999)	AT47				
ANNEX 7: CCD	Underlying exposures information section	CCDL36	Arrears Balance	Current balance of arrears, which is defined as: Total payments due to date PLUS any amounts capitalised PLUS any fees applied to the account LESS total payments received to date. If no arrears then enter 0. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)	AT44				
ANNEX 7: CCD	Underlying exposures information section	CCDL37	Account Status	Current status of the underlying exposure that has been securitised: Performing (PERF) Restructured - No Arrears (RNAR) Restructured - Arrears (RARR) Defaulted according to Article 178 of Regulation (EU) No 575/2013 (DFLT) Not defaulted according to Article 178 of Regulation (EU) No 575/2013 but classified as defaulted due to another definition of default being met (NDFT) Defaulted both according to Article 178 of Regulation (EU) No 575/2013 and according to another definition of default being met (DTCR) Defaulted only under another definition of default being met (DADB) Arrears (ARRE) Repurchased by Seller – Breach of Representations and Warranties (REBR) Repurchased by Seller – Defaulted (REDF) Repurchased by Seller – Restructured (RERE) Repurchased by Seller – Special Servicing (RESS) Repurchased by Seller – Other Reason (REOT) Redeemed (RDMD) Other (OTHR) Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity, and/or other generally-accepted measures of restructuring due to forbearance.	NO	NO	(LIST)	AT42				
ANNEX 7: CCD	Underlying exposures information section	CCDL38	Reason for Default or Foreclosure	If the underlying exposure is in default as per Article 178 of Regulation (EU) No 575/2013, select the appropriate reason: In default because the debtor is unlikely to pay, in accordance with Article 178 of Regulation (EU) No 575/2013. (UPXX) In default because any debt is more than 90/180 days past due, in accordance with Article 178 of Regulation (EU) No 575/2013. (PDXX) In default both because it is considered that the debtor is unlikely to pay and because any debt is more than 90/180 days past due, in accordance with Article 178 of Regulation (EU) No 575/2013. (UPPD)	YES	YES	(LIST)					
ANNEX 7: CCD	Underlying exposures information section	CCDL39	Default Amount	Total gross default amount before the application of sale proceeds and recoveries. If not in default, enter 0. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)	AT53				
ANNEX 7: CCD	Underlying exposures information section	CCDL40	Default Date	The date of default.	NO	YES	(DATEFORMAT)	AT52				
ANNEX 7: CCD	Underlying exposures information section	CCDL41	Cumulative Recoveries	Total recoveries (regardless of their source) on the (defaulted/charged-off/etc.) debt, net of costs. Include all sources of recoveries here, not just proceeds from the disposal of any collateral. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)	AT54				
ANNEX 7: CCD	Underlying exposures information section	CCDL42	Original Lender Name	Give the full legal name of the original lender. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	YES	YES	(ALPHANUM-100)	AT5				
ANNEX 7: CCD	Underlying exposures information section	CCDL43	Original Lender Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the original lender. Where no Legal Entity Identifier is available, enter ND5.	YES	YES	(LEI)					
ANNEX 7: CCD	Underlying exposures information section	CCDL44	Original Lender Establishment Country	Country where the original lender is established.	YES	YES	(COUNTRYCODE_2)					
ANNEX 7: CCD	Underlying exposures information section	CCDL45	Originator Name	Give the full legal name of the underlying exposure originator. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO	(ALPHANUM-100)	AT8				
ANNEX 7: CCD	Underlying exposures information section	CCDL46	Originator Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the underlying exposure originator.	NO	NO	(LEI)					
ANNEX 7: CCD	Underlying exposures information section	CCDL47	Originator Establishment Country	Country where the underlying exposure originator is established.	NO	NO	(COUNTRYCODE_2)					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
		A	B	C	D	F	G	H	I	J	K	L	M
2	ANNEX 8: LES	Underlying exposures information		Underlying exposures information								
3	ANNEX 8: LES	Underlying exposures information section	LESL1	Unique Identifier	NO	NO	{ALPHANUM-28}	AL2	Remain			
4	ANNEX 8: LES	Underlying exposures information section	LESL2	Original Underlying Exposure Identifier	NO	NO	{ALPHANUM-1000}	AL5	Remain			
5	ANNEX 8: LES	Underlying exposures information section	LESL3	New Underlying Exposure Identifier	NO	NO	{ALPHANUM-1000}	AL5	Remain			
6	ANNEX 8: LES	Underlying exposures information section	LESL4	Original Obligor Identifier	NO	NO	{ALPHANUM-1000}	AL8	Remain			
7	ANNEX 8: LES	Underlying exposures information section	LESL5	New Obligor Identifier	NO	NO	{ALPHANUM-1000}	AL8	Remain			
8	ANNEX 8: LES	Underlying exposures information section	LESL6	Data Cut-Off Date	NO	NO	{DATEFORMAT}	AL1	Remain			
9	ANNEX 8: LES	Underlying exposures information section	LESL7	Pool Addition Date	NO	YES	{DATEFORMAT}		Remain			
10	ANNEX 8: LES	Underlying exposures information section	LESL8	Date Of Repurchase	NO	YES	{DATEFORMAT}		Remove	The field is not relevant for synthetics since no repurchase takes place	YES	The actual ND configuration is enough to grant the right level of flexibility
11	ANNEX 8: LES	Underlying exposures information section	LESL9	Redemption Date	NO	YES	{DATEFORMAT}	AL116	Remain			
12	ANNEX 8: LES	Underlying exposures information section	LESL10	Geographic Region - Obligor	YES	NO	{NUTS}	AL17	Remain			
13	ANNEX 8: LES	Underlying exposures information section	LESL11	Geographic Region Classification	YES	NO	{YEAR}		Remain			
14	ANNEX 8: LES	Underlying exposures information section	LESL12	Credit Impaired Obligor	NO	YES	{Y/N}		Remove	This field can be removed, at least in private synthetic securitisation case, since the obligors contained in the portfolio are selected according to the performing status that have at the beginning of the transaction. Such credit status already provides the relevant information to assess that no credit impaired obligor are contained in such portfolios. Any other request for the eligibility criteria can be assessed between the parties of the agreements (protection buyer and protection seller)	YES	The actual ND configuration is enough to grant the right level of flexibility
15	ANNEX 8: LES	Underlying exposures information section	LESL13	Obligor Basel III Segment	YES	YES	{LIST}	AL22	Remain			
16	ANNEX 8: LES	Underlying exposures information section	LESL14	Customer Type	YES	NO	{LIST}	AL23	Remove	The fact that a customer is either a new one or an existing one is not relevant for the risk assessment of the whole securitized portfolio.	YES	The actual ND configuration is enough to grant the right level of flexibility
17	ANNEX 8: LES	Underlying exposures information section	LESL15	NACE Industry Code	YES	YES	{NACE}	AL42	Remain			
18	ANNEX 8: LES	Underlying exposures information section	LESL16	Enterprise Size	YES	YES	{LIST}	AL21	Remove	The data regarding the financials of an obligor and the relative fields derived form calculations are mostly relevant during the origination phase of a corporate loan. Nevertheless, the periodicity of updates is not quarterly as the reports. Finally, some of these financial infos are already provided at transaction origination	YES	The actual ND configuration is enough to grant the right level of flexibility
19	ANNEX 8: LES	Underlying exposures information section	LESL17	Revenue	YES	YES	{MONETARY}	AL83	Remove	The data regarding the financials of an obligor and the relative fields derived form calculations are mostly relevant during the origination phase of a corporate loan. Nevertheless, the periodicity of updates is not quarterly as the reports. Finally, some of these financial infos are already provided at transaction origination	YES	The actual ND configuration is enough to grant the right level of flexibility
20	ANNEX 8: LES	Underlying exposures information section	LESL18	Financial Statement Currency	YES	YES	{CURRENCYCODE_3}	AL94	Remain			
21	ANNEX 8: LES	Underlying exposures information section	LESL19	Product Type	NO	YES	{LIST}	AL67	Remain			
22	ANNEX 8: LES	Underlying exposures information section	LESL20	Syndicated	YES	NO	{Y/N}	AL29	Remain			
23	ANNEX 8: LES	Underlying exposures information section	LESL21	Special Scheme	YES	YES	{ALPHANUM-10000}		Remove	The presence of a public institution is not relevant since this information is usually contained in the documentation provided at transaction origination	YES	The actual ND configuration is enough to grant the right level of flexibility
24	ANNEX 8: LES	Underlying exposures information section	LESL22	Origination Date	YES	NO	{DATEFORMAT}	AL50	Remain			
25	ANNEX 8: LES	Underlying exposures information section	LESL23	Maturity Date	NO	YES	{DATEFORMAT}	AL51	Remain			
26	ANNEX 8: LES	Underlying exposures information section	LESL24	Original Term	YES	YES	{INTEGER-9999}	AL53	Remain			
27	ANNEX 8: LES	Underlying exposures information section	LESL25	Origination Channel	YES	YES	{LIST}	AL70	Remove	The origination channel is not considered a relevant information for what it concerns the underlying assets. It is assessed at origination but not collected in any reporting systems. Therefore the result would be an ND1-4 for all of the underlyings	YES	The actual ND configuration is enough to grant the right level of flexibility
28	ANNEX 8: LES	Underlying exposures information section	LESL26	Currency Denomination	NO	NO	{CURRENCYCODE_3}	AL10	Remain			

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 8: LES	Underlying exposures information section	LESL27	Original Principal Balance	YES	YES	{MONETARY}	AL55	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL28	Current Principal Balance	NO	YES	{MONETARY}	AL56	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL29	Purchase Price	NO	YES	{PERCENTAGE}	AL78	Remove	Not consistent with private synthetics	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL30	Securitised Residual Value	NO	YES	{MONETARY}	AL57	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL31	Amortisation Type	YES	NO	{LIST}	AL64	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL32	Principal Grace Period End Date	NO	YES	{DATEFORMAT}	AL54	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL33	Scheduled Principal Payment Frequency	NO	YES	{LIST}	AL59	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL34	Scheduled Interest Payment Frequency	NO	YES	{LIST}	AL60	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL35	Payment Due	NO	YES	{MONETARY}	AL61	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL36	Current Interest Rate	NO	YES	{PERCENTAGE}	AL75	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL37	Current Interest Rate Index	NO	YES	{LIST}	AL76	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL38	Current Interest Rate Index Tenor	NO	YES	{LIST}	AL76	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL39	Current Interest Rate Margin	NO	YES	{PERCENTAGE}	AL77	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL40	Interest Rate Reset Interval	NO	YES	{INTEGER-9999}	AL74	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL41	Interest Rate Cap	NO	YES	{PERCENTAGE}	AL79	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL42	Interest Rate Floor	NO	YES	{PERCENTAGE}	AL80	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL43	Number Of Payments Before Securitisation	YES	NO	{INTEGER-9999}		Remove	This information is not relevant since the amortization schedule is provided at origination	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL44	Percentage Of Prepayments Allowed Per Year	YES	YES	{PERCENTAGE}		Remove	This information is not relevant since the probability of early repayment is already considered during the portfolio structuring. Therefore, the allowed prepayment is already considered. Nevertheless, a restriction regarding the allowed prepayment percentage is difficult to detect on IT systems.	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL45	Prepayment Lock-Out End Date	YES	YES	{DATEFORMAT}		Remove	This information is not relevant since the probability of early repayment is already considered during the portfolio structuring. Therefore, the allowed prepayment is already considered. Nevertheless, a restriction regarding the allowed prepayment percentage is difficult to detect on IT systems.	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL46	Prepayment Fee	NO	YES	{MONETARY}		Remove	The prepayment fee affects the prepayment risk since it is a feature that discourages erealy payment of the underlying loan. Nevertheless it is usually very difficult to segregate the single components of collections, given the fact that only the principal balances are deducted whenever a prepayment takes place.	YES	If the field remains, ND 1-4 option shall be included to give a higher degree of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL47	Prepayment Fee End Date	YES	YES	{DATEFORMAT}		Remove	Such information is not standardised and may change for each exposure. Such variability makes the data achievable only outside the It platform systems increasing the level of difficulty and time spent to collect the information	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL48	Prepayment Date	YES	YES	{DATEFORMAT}		Remain			

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 8: LES	Underlying exposures information section	LESL49	Cumulative Prepayments	YES	YES	{MONETARY}		Remain			
ANNEX 8: LES	Underlying exposures information section	LESL50	Option To Buy Price	NO	YES	{MONETARY}	AL62	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL51	Down Payment Amount	YES	YES	{MONETARY}	AL63	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL52	Current Residual Value Of Asset	YES	YES	{MONETARY}	AL68	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL53	Date Of Restructuring	YES	YES	{DATEFORMAT}		Remove	The information related to the forberance measure and the restructuring flag is already provided within the Investor Reports	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL54	Date Last In Arrears	YES	YES	{DATEFORMAT}	AL101	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL55	Arrears Balance	NO	NO	{MONETARY}	AL98	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL56	Number Of Days In Arrears	NO	NO	{INTEGER-9999}	AL99	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL57	Account Status	NO	NO	{LIST}	AL122	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL58	Reason for Default or Foreclosure	YES	YES	{LIST}	AL106	Remove	The information related to the default status is already provided within the Investor Reports	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL59	Default Amount	NO	YES	{MONETARY}	AL108	Remove	The information related to the default status, amount and lossess is already provided within the Investor Reports	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL60	Default Date	NO	YES	{DATEFORMAT}	AL107	Remove	The information related to the default status, amount and lossess is already provided within the Investor Reports	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL61	Allocated Losses	NO	YES	{MONETARY}	AL115	Remove	The information related to the default status, amount and lossess is already provided within the Investor Reports	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL62	Cumulative Recoveries	NO	YES	{MONETARY}	AL111	Remove	The total value of recoveries can be detected when the write off of the exposures is established. Therefore it is inferable from the Investor Reports	YES	If the field remains, ND 1-4 option shall be included to give a higher degree of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL63	Recovery Source	NO	YES	{LIST}	AL112	Remove	When there is a third party that manages the recoveries and liquidation of assets it is difficult to have the information with the requested periodicity	YES	If the field remains, ND 1-4 option shall be included to give a higher degree of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL64	Deposit Amount	NO	YES	{MONETARY}	AL44	Remove	The deposit amount, if any, is already provided at transaction origination	YES	If the field remains, ND 1-4 option shall be included to give a higher degree of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL65	Geographic Region - Collateral	YES	YES	{NUTS}	AL133	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL66	Manufacturer	YES	NO	{ALPHANUM-100}	AL134	Remove	This is information has a very low informational value. It gives no relevant info to investors	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL67	Model	YES	NO	{ALPHANUM-100}	AL135	Remove	This is information has a very low informational value. It gives no relevant info to investors	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL68	Year Of Manufacture / Construction	YES	YES	{YEAR}	AL136	Remove	This is information has a very low informational value. It gives no relevant info to investors	YES	The actual ND configuration is enough to grant the right level of flexibility

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 8: LES	Underlying exposures information section	LESL69	New Or Used	YES	NO	{LIST}	AL137	Remove	This is information has a very low informational value. It gives no relevant info to investors	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL70	Original Residual Value Of Asset	YES	YES	{MONETARY}	AL138	Remove	Info already provided at transaction origination	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL71	Collateral Type	NO	NO	{LIST}	AL139	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL72	Original Valuation Amount	YES	NO	{MONETARY}	AL143	Remove	This information is already provided at transaction origination	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL73	Original Valuation Method	YES	NO	{LIST}	AL144	Remove	The type of valuation does not have any material relevance	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL74	Original Valuation Date	YES	NO	{DATEFORMAT}	AL145	Remove	The original valuation date gives no additional info to the investor if there is the latest valuation available	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL75	Current Valuation Amount	YES	YES	{MONETARY}	AL146	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL76	Current Valuation Method	YES	NO	{LIST}	AL147	Remove	The type of valuation does not have any material relevance	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL77	Current Valuation Date	YES	YES	{DATEFORMAT}	AL148	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL78	Number Of Leased Objects	YES	NO	{INTEGER-9999}		Remove	This info is hard to be determined since under a certain collateral there may be several objects within it. For instance, a building or a power plant may be characterised by several objects. In that case it is hard to establish the number	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL79	Original Lender Name	YES	YES	{ALPHANUM-100}		Remove	The original lender name, country and LEI can be misleading since a certain exposure may be originated by a player which is not anymore in the market. For big banking groups this is not a sporadic case and, in this case, the actual lender's name, country or LEI has no relevant meaning. Nevertheless in the great majority of cases the original lender coincides with the originator. Therefore, the informational value of this field is limited	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL80	Original Lender Legal Entity Identifier	YES	YES	{LEI}		Remove	The original lender name, country and LEI can be misleading since a certain exposure may be originated by a player which is not anymore in the market. For big banking groups this is not a sporadic case and, in this case, the actual lender's name, country or LEI has no relevant meaning. Nevertheless in the great majority of cases the original lender coincides with the originator. Therefore, the informational value of this field is limited	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL81	Original Lender Establishment Country	YES	YES	{COUNTRYCODE_2}		Remove	The original lender name, country and LEI can be misleading since a certain exposure may be originated by a player which is not anymore in the market. For big banking groups this is not a sporadic case and, in this case, the actual lender's name, country or LEI has no relevant meaning. Nevertheless in the great majority of cases the original lender coincides with the originator. Therefore, the informational value of this field is limited	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL82	Originator Name	NO	NO	{ALPHANUM-100}		Remain			
ANNEX 8: LES	Underlying exposures information section	LESL83	Originator Legal Entity Identifier	NO	NO	{LEI}		Remain			
ANNEX 8: LES	Underlying exposures information section	LESL84	Originator Establishment Country	NO	NO	{COUNTRYCODE_2}		Remain			

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 8: LES	Underlying exposures information										
ANNEX 8: LES	Underlying exposures information section	LESL1	Unique Identifier	NO	NO	{ALPHANUM-28}	AL2	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL2	Original Underlying Exposure Identifier	NO	NO	{ALPHANUM-1000}	AL5	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL3	New Underlying Exposure Identifier	NO	NO	{ALPHANUM-1000}	AL5	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL4	Original Obligor Identifier	NO	NO	{ALPHANUM-1000}	AL8	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL5	New Obligor Identifier	NO	NO	{ALPHANUM-1000}	AL8	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL6	Data Cut-Off Date	NO	NO	{DATEFORMAT}	AL1	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL7	Pool Addition Date	NO	YES	{DATEFORMAT}		Remain			
ANNEX 8: LES	Underlying exposures information section	LESL8	Date Of Repurchase	NO	YES	{DATEFORMAT}		Remove	The field is not relevant for synthetics since no repurchase takes place	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL9	Redemption Date	NO	YES	{DATEFORMAT}	AL116	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL10	Geographic Region - Obligor	YES	NO	{NUTS}	AL17	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL11	Geographic Region Classification	YES	NO	{YEAR}		Remain			
ANNEX 8: LES	Underlying exposures information section	LESL12	Credit Impaired Obligor	NO	YES	{Y/N}		Remove	This field can be removed, at least in private synthetic securitisation case, since the obligors contained in the portfolio are selected according to the performing status that have at the beginning of the transaction. Such credit status already provides the relevant information to assess that no credit impaired obligor are contained in such portfolios. Any other request for the eligibility criteria can be assessed between the parties of the agreements (protection buyer and protection seller)	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL13	Obligor Basel III Segment	YES	YES	{LIST}	AL22	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL14	Customer Type	YES	NO	{LIST}	AL23	Remove	The fact that a customer is either a new one or an existing one is not relevant for the risk assessment of the whole securitized portfolio.	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL15	NACE Industry Code	YES	YES	{NACE}	AL42	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL16	Enterprise Size	YES	YES	{LIST}	AL21	Remove	The data regarding the financials of an obligor and the relative fields derived form calculations are mostly relevant during the origination phase of a corporate loan. Nevertheless, the periodicity of updates is not quarterly as the reports. Finally, some of these financial infos are already provided at transaction origination	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL17	Revenue	YES	YES	{MONETARY}	AL83	Remove	The data regarding the financials of an obligor and the relative fields derived form calculations are mostly relevant during the origination phase of a corporate loan. Nevertheless, the periodicity of updates is not quarterly as the reports. Finally, some of these financial infos are already provided at transaction origination	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL18	Financial Statement Currency	YES	YES	{CURRENCYCODE_3}	AL94	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL19	Product Type	NO	YES	{LIST}	AL67	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL20	Syndicated	YES	NO	{Y/N}	AL29	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL21	Special Scheme	YES	YES	{ALPHANUM-10000}		Remove	The presence of a public institution is not relevant since this information is usually contained in the documentation provided at transaction origination	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL22	Origination Date	YES	NO	{DATEFORMAT}	AL50	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL23	Maturity Date	NO	YES	{DATEFORMAT}	AL51	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL24	Original Term	YES	YES	{INTEGER-9999}	AL53	Remain			
ANNEX 8: LES	Underlying exposures information section	LESL25	Origination Channel	YES	YES	{LIST}	AL70	Remove	The origination channel is not considered a relevant information for what it concerns the underlying assets. It is assessed at origination but not collected in any reporting systems. Therefore the result would be an ND1-4 for all of the underlyings	YES	The actual ND configuration is enough to grant the right level of flexibility
ANNEX 8: LES	Underlying exposures information section	LESL26	Currency Denomination	NO	NO	{CURRENCYCODE_3}	AL10	Remain			

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
	A	B	C	D	F	G	H	I	J	K	L	M
29	ANNEX 8: LES	Underlying exposures information section	LESL27	Original Principal Balance	YES	YES	{MONETARY}	AL55	Remain			
30	ANNEX 8: LES	Underlying exposures information section	LESL28	Current Principal Balance	NO	YES	{MONETARY}	AL56	Remain			
31	ANNEX 8: LES	Underlying exposures information section	LESL29	Purchase Price	NO	YES	{PERCENTAGE}	AL78	Remove	Not consistent with private synthetics	YES	The actual ND configuration is enough to grant the right level of flexibility
32	ANNEX 8: LES	Underlying exposures information section	LESL30	Securitised Residual Value	NO	YES	{MONETARY}	AL57	Remain			
33	ANNEX 8: LES	Underlying exposures information section	LESL31	Amortisation Type	YES	NO	{LIST}	AL64	Remain			
34	ANNEX 8: LES	Underlying exposures information section	LESL32	Principal Grace Period End Date	NO	YES	{DATEFORMAT}	AL54	Remain			
35	ANNEX 8: LES	Underlying exposures information section	LESL33	Scheduled Principal Payment Frequency	NO	YES	{LIST}	AL59	Remain			
36	ANNEX 8: LES	Underlying exposures information section	LESL34	Scheduled Interest Payment Frequency	NO	YES	{LIST}	AL60	Remain			
37	ANNEX 8: LES	Underlying exposures information section	LESL35	Payment Due	NO	YES	{MONETARY}	AL61	Remain			
38	ANNEX 8: LES	Underlying exposures information section	LESL36	Current Interest Rate	NO	YES	{PERCENTAGE}	AL75	Remain			
39	ANNEX 8: LES	Underlying exposures information section	LESL37	Current Interest Rate Index	NO	YES	{LIST}	AL76	Remain			
40	ANNEX 8: LES	Underlying exposures information section	LESL38	Current Interest Rate Index Tenor	NO	YES	{LIST}	AL76	Remain			
41	ANNEX 8: LES	Underlying exposures information section	LESL39	Current Interest Rate Margin	NO	YES	{PERCENTAGE}	AL77	Remain			
42	ANNEX 8: LES	Underlying exposures information section	LESL40	Interest Rate Reset Interval	NO	YES	{INTEGER-9999}	AL74	Remain			
43	ANNEX 8: LES	Underlying exposures information section	LESL41	Interest Rate Cap	NO	YES	{PERCENTAGE}	AL79	Remain			
44	ANNEX 8: LES	Underlying exposures information section	LESL42	Interest Rate Floor	NO	YES	{PERCENTAGE}	AL80	Remain			
45	ANNEX 8: LES	Underlying exposures information section	LESL43	Number Of Payments Before Securitisation	YES	NO	{INTEGER-9999}		Remove	This information is not relevant since the amortization schedule is provided at origination	YES	The actual ND configuration is enough to grant the right level of flexibility
46	ANNEX 8: LES	Underlying exposures information section	LESL44	Percentage Of Prepayments Allowed Per Year	YES	YES	{PERCENTAGE}		Remove	This information is not relevant since the probability of early repayment is already considered during the portfolio structuring. Therefore, the allowed prepayment is already considered. Nevertheless, a restriction regarding the allowed prepayment percentage is difficult to detect on IT systems.	YES	The actual ND configuration is enough to grant the right level of flexibility
47	ANNEX 8: LES	Underlying exposures information section	LESL45	Prepayment Lock-Out End Date	YES	YES	{DATEFORMAT}		Remove	This information is not relevant since the probability of early repayment is already considered during the portfolio structuring. Therefore, the allowed prepayment is already considered. Nevertheless, a restriction regarding the allowed prepayment percentage is difficult to detect on IT systems.	YES	The actual ND configuration is enough to grant the right level of flexibility
48	ANNEX 8: LES	Underlying exposures information section	LESL46	Prepayment Fee	NO	YES	{MONETARY}		Remove	The prepayment fee affects the prepayment risk since it is a feature that discourages early payment of the underlying loan. Nevertheless it is usually very difficult to segregate the single components of collections, given the fact that only the principal balances are deducted whenever a prepayment takes place.	YES	If the field remains, ND 1-4 option shall be included to give a higher degree of flexibility
49	ANNEX 8: LES	Underlying exposures information section	LESL47	Prepayment Fee End Date	YES	YES	{DATEFORMAT}		Remove	Such information is not standardised and may change for each exposure. Such variability makes the data achievable only outside the It platform systems increasing the level of difficulty and time spent to collect the information	YES	The actual ND configuration is enough to grant the right level of flexibility
50	ANNEX 8: LES	Underlying exposures information section	LESL48	Prepayment Date	YES	YES	{DATEFORMAT}		Remain			

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
	A	B	C	D	F	G	H	I	J	K	L	M
51	ANNEX 8: LES	Underlying exposures information section	LESL49	Cumulative Prepayments	YES	YES	{MONETARY}		Remain			
52	ANNEX 8: LES	Underlying exposures information section	LESL50	Option To Buy Price	NO	YES	{MONETARY}	AL62	Remain			
53	ANNEX 8: LES	Underlying exposures information section	LESL51	Down Payment Amount	YES	YES	{MONETARY}	AL63	Remain			
54	ANNEX 8: LES	Underlying exposures information section	LESL52	Current Residual Value Of Asset	YES	YES	{MONETARY}	AL68	Remain			
55	ANNEX 8: LES	Underlying exposures information section	LESL53	Date Of Restructuring	YES	YES	{DATEFORMAT}		Remove	The information related to the forberance measure and the restructuring flag is already provided within the Investor Reports	YES	The actual ND configuration is enough to grant the right level of flexibility
56	ANNEX 8: LES	Underlying exposures information section	LESL54	Date Last In Arrears	YES	YES	{DATEFORMAT}	AL101	Remain			
57	ANNEX 8: LES	Underlying exposures information section	LESL55	Arrears Balance	NO	NO	{MONETARY}	AL98	Remain			
58	ANNEX 8: LES	Underlying exposures information section	LESL56	Number Of Days In Arrears	NO	NO	{INTEGER-9999}	AL99	Remain			
59	ANNEX 8: LES	Underlying exposures information section	LESL57	Account Status	NO	NO	{LIST}	AL122	Remain			
60	ANNEX 8: LES	Underlying exposures information section	LESL58	Reason for Default or Foreclosure	YES	YES	{LIST}	AL106	Remove	The information related to the default status is already provided within the Investor Reports	YES	The actual ND configuration is enough to grant the right level of flexibility
61	ANNEX 8: LES	Underlying exposures information section	LESL59	Default Amount	NO	YES	{MONETARY}	AL108	Remove	The information related to the default status, amount and lossess is already provided within the Investor Reports	YES	The actual ND configuration is enough to grant the right level of flexibility
62	ANNEX 8: LES	Underlying exposures information section	LESL60	Default Date	NO	YES	{DATEFORMAT}	AL107	Remove	The information related to the default status, amount and lossess is already provided within the Investor Reports	YES	The actual ND configuration is enough to grant the right level of flexibility
63	ANNEX 8: LES	Underlying exposures information section	LESL61	Allocated Losses	NO	YES	{MONETARY}	AL115	Remove	The information related to the default status, amount and lossess is already provided within the Investor Reports	YES	The actual ND configuration is enough to grant the right level of flexibility
64	ANNEX 8: LES	Underlying exposures information section	LESL62	Cumulative Recoveries	NO	YES	{MONETARY}	AL111	Remove	The total value of recoveries can be detected when the write off of the exposures is established. Therefore it is inferable from the Investor Reports	YES	If the field remains, ND 1-4 option shall be included to give a higher degree of flexibility
65	ANNEX 8: LES	Underlying exposures information section	LESL63	Recovery Source	NO	YES	{LIST}	AL112	Remove	When there is a third party that manages the recoveries and liquidation of assets it is difficult to have the information with the requested periodicity	YES	If the field remains, ND 1-4 option shall be included to give a higher degree of flexibility
66	ANNEX 8: LES	Underlying exposures information section	LESL64	Deposit Amount	NO	YES	{MONETARY}	AL44	Remove	The deposit amount, if any, is already provided at transaction origination	YES	If the field remains, ND 1-4 option shall be included to give a higher degree of flexibility
67	ANNEX 8: LES	Underlying exposures information section	LESL65	Geographic Region - Collateral	YES	YES	{NUTS}	AL133	Remain			
68	ANNEX 8: LES	Underlying exposures information section	LESL66	Manufacturer	YES	NO	{ALPHANUM-100}	AL134	Remove	This is information has a very low informational value. It gives no relevant info to investors	YES	The actual ND configuration is enough to grant the right level of flexibility
69	ANNEX 8: LES	Underlying exposures information section	LESL67	Model	YES	NO	{ALPHANUM-100}	AL135	Remove	This is information has a very low informational value. It gives no relevant info to investors	YES	The actual ND configuration is enough to grant the right level of flexibility
70	ANNEX 8: LES	Underlying exposures information section	LESL68	Year Of Manufacture / Construction	YES	YES	{YEAR}	AL136	Remove	This is information has a very low informational value. It gives no relevant info to investors	YES	The actual ND configuration is enough to grant the right level of flexibility

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
71	ANNEX 8: LES	Underlying exposures information section	LESL69	New Or Used	YES	NO	{LIST}	AL137	Remove	This is information has a very low informational value. It gives no relevant info to investors	YES	The actual ND configuration is enough to grant the right level of flexibility
72	ANNEX 8: LES	Underlying exposures information section	LESL70	Original Residual Value Of Asset	YES	YES	{MONETARY}	AL138	Remove	Info already provided at transaction origination	YES	The actual ND configuration is enough to grant the right level of flexibility
73	ANNEX 8: LES	Underlying exposures information section	LESL71	Collateral Type	NO	NO	{LIST}	AL139	Remain			
74	ANNEX 8: LES	Underlying exposures information section	LESL72	Original Valuation Amount	YES	NO	{MONETARY}	AL143	Remove	This information is already provided at transaction origination	YES	The actual ND configuration is enough to grant the right level of flexibility
75	ANNEX 8: LES	Underlying exposures information section	LESL73	Original Valuation Method	YES	NO	{LIST}	AL144	Remove	The type of valuation does not have any material relevance	YES	The actual ND configuration is enough to grant the right level of flexibility
76	ANNEX 8: LES	Underlying exposures information section	LESL74	Original Valuation Date	YES	NO	{DATEFORMAT}	AL145	Remove	The original valuation date gives no additional info to the investor if there is the latest valuation available	YES	The actual ND configuration is enough to grant the right level of flexibility
77	ANNEX 8: LES	Underlying exposures information section	LESL75	Current Valuation Amount	YES	YES	{MONETARY}	AL146	Remain			
78	ANNEX 8: LES	Underlying exposures information section	LESL76	Current Valuation Method	YES	NO	{LIST}	AL147	Remove	The type of valuation does not have any material relevance	YES	The actual ND configuration is enough to grant the right level of flexibility
79	ANNEX 8: LES	Underlying exposures information section	LESL77	Current Valuation Date	YES	YES	{DATEFORMAT}	AL148	Remain			
80	ANNEX 8: LES	Underlying exposures information section	LESL78	Number Of Leased Objects	YES	NO	{INTEGER-9999}		Remove	This info is hard to be determined since under a certain collateral there may be several objects within it. For instance, a building or a power plant may be characterised by several objects. In that case it is hard to establish the number	YES	The actual ND configuration is enough to grant the right level of flexibility
81	ANNEX 8: LES	Underlying exposures information section	LESL79	Original Lender Name	YES	YES	{ALPHANUM-100}		Remove	The original lender name, country and LEI can be misleading since a certain exposure may be orginated by a player which is not anymore in the market. For big banking groups this is not a sporadic case and, in this case, the actual lender's name, country or LEI has no relevant meaning. Nevertheless in the great majority of cases the original lender coincides with the originator. Therefore, the informational value of this field is limited	YES	The actual ND configuration is enough to grant the right level of flexibility
82	ANNEX 8: LES	Underlying exposures information section	LESL80	Original Lender Legal Entity Identifier	YES	YES	{LEI}		Remove	The original lender name, country and LEI can be misleading since a certain exposure may be orginated by a player which is not anymore in the market. For big banking groups this is not a sporadic case and, in this case, the actual lender's name, country or LEI has no relevant meaning. Nevertheless in the great majority of cases the original lender coincides with the originator. Therefore, the informational value of this field is limited	YES	The actual ND configuration is enough to grant the right level of flexibility
83	ANNEX 8: LES	Underlying exposures information section	LESL81	Original Lender Establishment Country	YES	YES	{COUNTRYCODE_2}		Remove	The original lender name, country and LEI can be misleading since a certain exposure may be orginated by a player which is not anymore in the market. For big banking groups this is not a sporadic case and, in this case, the actual lender's name, country or LEI has no relevant meaning. Nevertheless in the great majority of cases the original lender coincides with the originator. Therefore, the informational value of this field is limited	YES	The actual ND configuration is enough to grant the right level of flexibility
84	ANNEX 8: LES	Underlying exposures information section	LESL82	Originator Name	NO	NO	{ALPHANUM-100}		Remain			
85	ANNEX 8: LES	Underlying exposures information section	LESL83	Originator Legal Entity Identifier	NO	NO	{LEI}		Remain			
86	ANNEX 8: LES	Underlying exposures information section	LESL84	Originator Establishment Country	NO	NO	{COUNTRYCODE_2}		Remain			

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
					A	B	C	D	E	F	G	H	I	J	K	L	M
	Underlying exposures information section												
	ANNEX 9: EST	**Underlying exposures information section**	ESTL1	Unique Identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) …/… [include number of the disclosure RTS].	NO	NO	{ALPHANUM-28}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL2	Original Underlying Exposure Identifier	Unique underlying exposure identifier. The identifier must be different from any external identification number, in order to ensure anonymity of the obligor. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL3	New Underlying Exposure Identifier	If the original identifier in field ESTL2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in ESTL2. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL4	Original Obligor Identifier	Original unique obligor identifier. The identifier must be different from any external identification number, in order to ensure anonymity of the obligor. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL5	New Obligor Identifier	If the original identifier in field ESTL4 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in ESTL4. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL6	Data Cut-Off Date	The data cut-off date for this data submission.	NO	NO	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL7	Pool Addition Date	The date that the underlying exposure was transferred to the SSPE. For all underlying exposures in the pool as at the cut-off date in the first report submitted to the securitisation repository, if this information is not available then enter the later of: (i) the closing date of the securitisation, and (ii) the origination date of the underlying exposure.	NO	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL8	Date Of Repurchase	Date on which the underlying exposure was repurchased from the pool.	NO	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL9	Redemption Date	Date on which account redeemed or (for defaulted underlying exposures) the date that the recovery process was completed.	NO	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL10	Description	Describe in a few words the underlying exposure (e.g. 'Electricity Tariff Receivables', 'Future Flow'). All underlying exposures of this type in the data submission must use identical language.	NO	NO	{ALPHANUM-1000}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL11	Geographic Region - Obligor	The geographic region (NUTS3 classification) where the obligor is located. Where no NUTS3 classification has been produced by Eurostat (e.g. a non-EU jurisdiction), enter the two-digit country code in (COUNTRYCODE_2) format followed by 'ZZZ'.	YES	YES	{NUTS}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL12	Geographic Region Classification	Enter the year of the NUTS3 classification used for the Geographic Region fields, e.g. 2013 for NUTS3 2013. All geographic region fields must use the same classification consistently for each underlying exposure and across all underlying exposures in the data submission. For example, reporting using NUTS3 2006 for some geographic fields relating to a given underlying exposure and reporting using NUTS3 2013 for other fields relating to the same exposure is not allowed. In the same way, reporting geographic region fields using NUTS3 2006 for some underlying exposures and reporting geographic region fields using NUTS3 2013 for other underlying exposures in the same data submission is not allowed.	YES	YES	{YEAR}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL13	Employment Status	Employment status of the primary obligor: Employed - Private Sector (EMRS) Employed - Public Sector (EMBL) Employed - Sector Unknown (EMUK) Unemployed (UNEM) Self-employed (SFEM) No Employment, Obligor is Legal Entity (NOEM) Student (STNT) Pensioner (PNNR) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL14	Credit Impaired Obligor	Confirm that, pursuant to Article 20(11) of Regulation (EU) 2017/2402, at the time that this underlying exposure was selected for transfer to the SSPE, the exposure was neither in default within the meaning of Article 178(1) of Regulation (EU) No 575/2013 nor constituted an exposure to a credit-impaired debtor or guarantor, who, to the best of the originator's or original lender's knowledge: (a) has been declared insolvent or had a court grant his creditors a final non-appealable right of enforcement or material damages as a result of a missed payment within three years prior to the date of origination or has undergone a debt restructuring process with regard to his non-performing exposures within three years prior to the date of transfer or assignment of the underlying exposures to the SSPE, except if: (i) a restructured underlying exposure has not presented new arrears since the date of the restructuring, which must have taken place at least one year prior to the date of transfer or assignment of the underlying exposures to the SSPE; and (ii) the information provided by the originator, sponsor and SSPE in accordance with points (a) and (e)(i) of the first subparagraph of Article 7(1) explicitly sets out the proportion of restructured underlying exposures, the time and details of the restructuring as well as their performance since the date of the restructuring; (b) was, at the time of origination, where applicable, on a public credit registry of persons with adverse credit history or, where there is no such public credit registry, another credit registry that is available to the originator or original lender; or (c) has a credit assessment or a credit score indicating that the risk of contractually agreed payments not being made is significantly higher than for comparable exposures held by the originator which are not securitised. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance.	YES	YES	{Y/N}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL15	Obligor Legal Type	Legal form of customer: Public Company (PUBL) Limited Company (LLCO) Partnership (PNTR) Individual (INDV) Government Entity (GOVT) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL16	NACE Industry Code	Obligor industry NACE Code, as set out in Regulation (EC) No 1893/2006.	YES	YES	{NACE}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL17	Primary Income	Primary obligor annual income used to underwrite the underlying exposure at the time of origination. Where the primary obligor is a legal person/entity, enter in that obligor's annual revenue. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL18	Primary Income Type	Indicate what income in ESTL17 is displayed: Gross annual income (GRAN) Net annual income (net of tax and social security) (NITS) Net annual income (net of tax only) (NITX) Net annual income (net of social security only) (NTIN) Estimated net annual income (net of tax and social security) (ENIS) Estimated net annual income (net of tax only) (EITX) Estimated net annual income (net of social security only) (EISS) Disposable Income (DSPL) Borrower is legal entity (CORP) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL19	Primary Income Currency	Currency in which the primary obligor's income or revenue is paid.	YES	YES	{CURRENCYCODE_3}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL20	Primary Income Verification	Primary Income Verification: Self-certified no Checks (SCRT) Self-certified with Affordability Confirmation (SCNF) Verified (VRFD) Non-Verified Income or Fast Track (NVRF) Credit Bureau Information or Scoring (SCRG) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL21	Revenue	Annual sales volume net of all discounts and sales taxes of the obligor in accordance with Recommendation 2003/361/EC. Equivalent to the concept of 'total annual sales' in Article 153(4) of Regulation (EU) No 575/2013. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL22	Financial Statement Currency	The reporting currency of the financial statements.	YES	YES	{CURRENCYCODE_3}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL23	International Securities Identification Number	The ISIN code assigned to this underlying exposure, where applicable.	YES	YES	{ISIN}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL24	Origination Date	Date of original underlying exposure advance.	YES	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL25	Maturity Date	The date of maturity of the underlying exposure or expiry of the lease.	YES	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
	ANNEX 9: EST	Underlying exposures information section	ESTL26	Currency Denomination	The underlying exposure currency denomination.	NO	YES	{CURRENCYCODE_3}		Remove	Removal and new template ad hoc proposed for Trade Receivables		

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
	A	B	C	D	E	F	G	H	I	J	K	L	M
29	ANNEX 9: EST	Underlying exposures information section	ESTL27	Original Principal Balance	Original underlying exposure principal balance (inclusive of capitalised fees) at origination. This is referring to the balance of the underlying exposure at the underlying exposure origination date, not the date of the underlying exposure's sale to the SSPE or the closing date of the securitisation. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
30	ANNEX 9: EST	Underlying exposures information section	ESTL28	Current Principal Balance	Amount of underlying exposure outstanding as of the data cut-off date. This includes any amounts that are classed as principal in the securitisation. For example if fees have been added to the underlying exposure balance and are part of the principal in the securitisation these are to be added. Excluding any interest arrears or penalty amounts. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
31	ANNEX 9: EST	Underlying exposures information section	ESTL29	Total Credit Limit	For underlying exposures with flexible re-draw facilities (including revolving characteristics) or where the maximum underlying exposure amount hasn't been withdrawn in full – the maximum underlying exposure amount that could potentially be outstanding. This field is only to be populated for underlying exposures that have flexible or further drawing characteristics. This is not intended to capture instances where the obligor may renegotiate an increased underlying exposure balance but rather where there is currently the contractual ability for the obligor to do this and for the lender to provide the additional funding. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
32	ANNEX 9: EST	Underlying exposures information section	ESTL30	Purchase Price	Enter the price, relative to par, at which the underlying exposure was purchased by the SSPE. Enter 100 if no discounting was applied.	NO	YES	(PERCENTAGE)		Remove	Removal and new template ad hoc proposed for Trade Receivables		
33	ANNEX 9: EST	Underlying exposures information section	ESTL31	Amortisation Type	Type of amortisation of the underlying exposure including principal and interest. French - i.e. Amortisation in which the total amount — principal plus interest — repaid in each instalment is the same. (FRXX) German - i.e. Amortisation in which the first instalment is interest-only and the remaining instalments are constant, including capital amortisation and interest. (DEXX) Fixed amortisation schedule - i.e. Amortisation in which the principal amount repaid in each instalment is the same. (FIXE) Bullet - i.e. Amortisation in which the full principal amount is repaid in the last instalment. (BLLT) Other (OTHR)	YES	NO	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
34	ANNEX 9: EST	Underlying exposures information section	ESTL32	Principal Grace Period End Date	If applicable as at the data cut-off date, indicate the principal grace period end date.	YES	YES	(DATEFORMAT)		Remove	Removal and new template ad hoc proposed for Trade Receivables		
35	ANNEX 9: EST	Underlying exposures information section	ESTL33	Scheduled Principal Payment Frequency	Frequency of principal payments due, i.e. period between payments: Monthly (MNTH) Quarterly (QUTR) Semi Annual (SEMI) Annual (YEAR) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
36	ANNEX 9: EST	Underlying exposures information section	ESTL34	Scheduled Interest Payment Frequency	Frequency of interest payments due, i.e. period between payments: Monthly (MNTH) Quarterly (QUTR) Semi Annual (SEMI) Annual (YEAR) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
37	ANNEX 9: EST	Underlying exposures information section	ESTL35	Payment Due	This is the next contractual payment due by the obligor according to the payment frequency of the underlying exposure. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
38	ANNEX 9: EST	Underlying exposures information section	ESTL36	Debt To Income Ratio	Debt defined as the amount of underlying exposure outstanding as of data cut-off date, This includes any amounts that are secured by the mortgage and will be classed as principal in the securitisation. For example if fees have been added to the underlying exposure balance and are part of the principal in the securitisation these are to be added. Excluding any interest arrears or penalty amounts. Income defined as in field code ESTL17, plus any other relevant income (e.g. secondary income).	YES	YES	(PERCENTAGE)		Remove	Removal and new template ad hoc proposed for Trade Receivables		
39	ANNEX 9: EST	Underlying exposures information section	ESTL37	Balloon Amount	Total amount of (securitised) principal repayment to be paid at the maturity date of the underlying exposure. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
40	ANNEX 9: EST	Underlying exposures information section	ESTL38	Interest Rate Reset Interval	Number of months between each interest rate reset date on the underlying exposure.	YES	YES	{INTEGER-9999}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
41	ANNEX 9: EST	Underlying exposures information section	ESTL39	Current Interest Rate	Current interest rate.	YES	YES	(PERCENTAGE)		Remove	Removal and new template ad hoc proposed for Trade Receivables		
42	ANNEX 9: EST	Underlying exposures information section	ESTL40	Current Interest Rate Index	The base reference interest index currently applicable (the reference rate off which the interest rate is set): MuniAAA (MAAA) FutureSWAP (FUSW) LIBID (LIBI) LIBOR (LIBO) SWAP (SWAP) Treasury (TREA) Euribor (EURI) Pfandbriefe (PFAN) EONIA (EONA) EONIASwaps (EONS) EURODOLLAR (EUUS) EuroSwiss (EUCH) TIBOR (TIBO) ISDAFIX (ISDA) GCFRepo (GCFR) STIBOR (STBO) BBSW (BBSW) JIBAR (JIBA) BUBOR (BUBO) CDOR (CDOR) CIBOR (CIBO) MOSPRIM (MOSP) NIBOR (NIBO) PRIBOR (PRBO) TELBOR (TLBO) WIBOR (WIBO) Bank of England Base Rate (BOER) European Central Bank Base Rate (ECBR) Lender's Own Rate (LDOR) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
43	ANNEX 9: EST	Underlying exposures information section	ESTL41	Current Interest Rate Index Tenor	Tenor of the current interest rate index: Overnight (OVNG) IntraDay (INDA) 1 day (DAIL) 1 week (WEEK) 2 week (TOWK) 1 month (MNTH) 2 month (TOMN) 3 month (QUTR) 4 month (FOMN) 6 month (SEMI) 12 month (YEAR) On Demand (ONDE) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
44	ANNEX 9: EST	Underlying exposures information section	ESTL42	Current Interest Rate Margin	Current interest rate margin of the floating-rate underlying exposure over (or under, in which case input as a negative) the index rate.	YES	YES	(PERCENTAGE)		Remove	Removal and new template ad hoc proposed for Trade Receivables		
45	ANNEX 9: EST	Underlying exposures information section	ESTL43	Interest Rate Cap	Maximum rate that the obligor must pay on a floating rate underlying exposure as required under the terms of the underlying exposure agreement.	YES	YES	(PERCENTAGE)		Remove	Removal and new template ad hoc proposed for Trade Receivables		
46	ANNEX 9: EST	Underlying exposures information section	ESTL44	Interest Rate Floor	Minimum rate that the obligor must pay on a floating rate underlying exposure as required under the terms of the underlying exposure agreement.	YES	YES	(PERCENTAGE)		Remove	Removal and new template ad hoc proposed for Trade Receivables		
47	ANNEX 9: EST	Underlying exposures information section	ESTL45	Number Of Payments Before Securitisation	Enter the number of payments made prior to the exposure being transferred to the securitisation.	YES	YES	{INTEGER-9999}		Remove	Removal and new template ad hoc proposed for Trade Receivables		

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
48	ANNEX 9: EST	Underlying exposures information section	ESTL46	Percentage Of Prepayments Allowed Per Year	Percentage amount of pre-payments allowed under the product per year. This is for underlying exposures that allow a certain threshold of pre-payments (i.e. 10%) before charges are incurred.	YES	YES	{PERCENTAGE}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
49	ANNEX 9: EST	Underlying exposures information section	ESTL47	Prepayment Lock-Out End Date	The date after which the lender allows prepayment of the underlying exposure.	YES	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
50	ANNEX 9: EST	Underlying exposures information section	ESTL48	Prepayment Fee	Amount collected from the obligor as the fee/penalty due for making prepayments as required under the terms of the underlying exposure agreement. This is not intended to include any amounts paid as a "break cost" to make up interest payments up to the underlying exposure Payment Date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
51	ANNEX 9: EST	Underlying exposures information section	ESTL49	Prepayment Fee End Date	The date after which the lender allows prepayment of the underlying exposure without requirement for a prepayment fee to be paid.	YES	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
52	ANNEX 9: EST	Underlying exposures information section	ESTL50	Prepayment Date	The latest date on which an unscheduled principal payment was received.	YES	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
53	ANNEX 9: EST	Underlying exposures information section	ESTL51	Cumulative Prepayments	Total prepayments collected as at the data cut-off date (prepayments defined as unscheduled principal payment) since the underlying exposure origination date Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
54	ANNEX 9: EST	Underlying exposures information section	ESTL52	Date Last In Arrears	Date the obligor was last in arrears.	YES	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
55	ANNEX 9: EST	Underlying exposures information section	ESTL53	Arrears Balance	Current balance of arrears, which is defined as: Total payments due to date PLUS any amounts capitalised PLUS any fees applied to the account LESS total payments received to date. If no arrears then enter 0. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
56	ANNEX 9: EST	Underlying exposures information section	ESTL54	Number Of Days In Arrears	Number of days this underlying exposure is in arrears (either interest or principal and, if different, the higher number of the two) as at the data cut-off date.	YES	YES	{INTEGER-9999}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
57	ANNEX 9: EST	Underlying exposures information section	ESTL55	Account Status	Current status of the underlying exposure that has been securitised: Performing (PERF) Restructured - No Arrears (RNAR) Restructured - Arrears (RARR) Defaulted according to Article 178 of Regulation (EU) No 575/2013 (DFLT) Not defaulted according to Article 178 of Regulation (EU) No 575/2013 but classified as defaulted due to another definition of default being met (NDFT) Defaulted both according to Article 178 of Regulation (EU) No 575/2013 and according to another definition of default being met (DTCR) Defaulted only under another definition of default being met (DADB) Arrears (ARRE) Repurchased by Seller – Breach of Representations and Warranties (REBR) Repurchased by Seller – Defaulted (REDF) Repurchased by Seller – Restructured (RERE) Repurchased by Seller – Special Servicing (RESS) Repurchased by Seller – Other Reason (REOT) Redeemed (RDMD) Other (OTHR) Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity, and/or other generally-accepted measures of restructuring due to forbearance.	NO	NO	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
58	ANNEX 9: EST	Underlying exposures information section	ESTL56	Reason for Default or Foreclosure	If the underlying exposure is in default as per Article 178 of Regulation (EU) No 575/2013, select the appropriate reason: In default because the debtor is unlikely to pay, in accordance with Article 178 of Regulation (EU) No 575/2013. (UPXX) In default because any debt is more than 90/180 days past due, in accordance with Article 178 of Regulation (EU) No 575/2013. (PDXX) In default both because it is considered that the debtor is unlikely to pay and because any debt is more than 90/180 days past due, in accordance with Article 178 of Regulation (EU) No 575/2013. (UPPD)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
59	ANNEX 9: EST	Underlying exposures information section	ESTL57	Default Amount	Total gross default amount before the application of sale proceeds and recoveries. If not in default, enter 0. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
60	ANNEX 9: EST	Underlying exposures information section	ESTL58	Default Date	The date of default.	YES	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
61	ANNEX 9: EST	Underlying exposures information section	ESTL59	Allocated Losses	The allocated losses to date, net of fees, accrued interest etc. after application of sale proceeds (excluding prepayment charge if subordinate to principal recoveries). Show any gain on sale as a negative number. Should reflect most recent situation as at the data cut-off date, i.e. as recoveries are collected and the work out process progresses. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
62	ANNEX 9: EST	Underlying exposures information section	ESTL60	Cumulative Recoveries	Total recoveries (regardless of their source) on the (defaulted/charged-off/etc.) debt, net of costs. Include all sources of recoveries here, not just proceeds from the disposal of any collateral. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
63	ANNEX 9: EST	Underlying exposures information section	ESTL61	Originator Name	Give the full legal name of the underlying exposure originator. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO	{ALPHANUM-100}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
64	ANNEX 9: EST	Underlying exposures information section	ESTL62	Originator Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the underlying exposure originator.	NO	NO	{LEI}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
65	ANNEX 9: EST	Underlying exposures information section	ESTL63	Originator Establishment Country	Country where the underlying exposure originator is established.	NO	NO	{COUNTRYCODE_2}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
66	ANNEX 9: EST	Underlying exposures information section	ESTL64	Original Lender Name	Give the full legal name of the original lender. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	YES	YES	{ALPHANUM-100}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
67	ANNEX 9: EST	Underlying exposures information section	ESTL65	Original Lender Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the original lender. Where no Legal Entity Identifier is available, enter ND5.	YES	YES	{LEI}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
68	ANNEX 9: EST	Underlying exposures information section	ESTL66	Original Lender Establishment Country	Country where the original lender is established.	YES	YES	{COUNTRYCODE_2}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
69	ANNEX 9: EST	Collateral information section	Collateral-level information section							Remove	Removal and new template ad hoc proposed for Trade Receivables		
70	ANNEX 9: EST	Collateral information section	ESTC1	Unique Identifier	Report the same unique identifier here as the one entered into field ESTL1. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-28}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
71	ANNEX 9: EST	Collateral information section	ESTC2	Underlying Exposure Identifier	Unique underlying exposure identifier. This must match the identifier in field ESTL3. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
72	ANNEX 9: EST	Collateral information section	ESTC3	Original Collateral Identifier	The original unique identifier assigned to the collateral or guarantee. The identifier must be different from any external identification number, in order to ensure anonymity of the obligor. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
73	ANNEX 9: EST	Collateral information section	ESTC4	New Collateral Identifier	If the original identifier in field ESTC3 cannot be maintained in this field enter the new identifier here. The identifier must be different from any external identification number, in order to ensure anonymity of the obligor. If there has been no change in the identifier, enter the same identifier as in ESTC3. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
74	ANNEX 9: EST	Collateral information section	ESTC5	Geographic Region - Collateral	The geographic region (NUTS3 classification) where the collateral is located. Where no NUTS3 classification has been produced by Eurostat (e.g. a non-EU jurisdiction), enter the two-digit country code in {COUNTRYCODE_2} format followed by 'ZZZ'.	YES	YES	{NUTS}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
75	ANNEX 9: EST	Collateral information section	ESTC6	Security Type	The type of security: Collateral (COLL) Guarantee backed by further collateral (GCOL) Guarantee not backed by further collateral (GNCO) Other (OTHR)	NO	NO	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
	A	B	C	D	E	F	G	H	I	J	K	L	M
76	ANNEX 9: EST	Collateral information section	ESTC7	Charge Type	Type of security over the collateral. Where there is a guarantee, this field refers to any security for any collateral that is supporting that guarantee. "No charge but an irrevocable power of attorney or similar" refers to when the originator or original lender, as applicable, is irrevocably and unconditionally authorised to unilaterally create a charge over the collateral at any time in the future, without the need for any further approval from the obligor or guarantor: Fixed charge (FXCH) Floating charge (FLCH) No charge (NOCG) No charge but an irrevocable power of attorney or similar (ATRN) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
77	ANNEX 9: EST	Collateral information section	ESTC8	Lien	Highest lien position held by the originator in relation to the collateral.	YES	YES	{INTEGER-9999}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
78	ANNEX 9: EST	Collateral information section	ESTC9	Collateral Type	The primary (in terms of value) type of asset securing the debt. Where there is a guarantee backed by physical or financial collateral, look through the guarantee to any collateral that may be supporting that guarantee. Automobile (CARX) Industrial Vehicle (INDV) Commercial Truck (CMTR) Rail Vehicle (RALV) Nautical Commercial Vehicle (NACM) Nautical Leisure Vehicle (NALV) Aeroplane (AERO) Machine Tool (MCHT) Industrial Equipment (INDE) Office Equipment (OFEQ) IT Equipment (ITEQ) Medical Equipment (MDEQ) Energy Related Equipment (ENEQ) Commercial Building (CBLD) Residential Building (RBLD) Industrial Building (IBLD) Other Vehicle (OTHV) Other Equipment (OTHE) Other Real Estate (OTRE) Other goods or inventory (OTGI) Securities (SECU) Guarantee (GUAR) Other Financial Asset (OTFA) Mixed Categories Due to Security Over All Assets of the Obligor (MIXD) Other (OTHR)	NO	NO	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
79	ANNEX 9: EST	Collateral information section	ESTC10	Current Valuation Amount	The most recent valuation of the collateral. Where there is a guarantee backed by physical or financial collateral, look through the guarantee to the collateral that is supporting that guarantee. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
80	ANNEX 9: EST	Collateral information section	ESTC11	Current Valuation Method	The method of calculating the most recent value of the collateral, as provided in field ESTC10. Full Appraisal (FAPR) Drive-by (DRVB) Automated Value Model (AUVM) Indexed (IDXD) Desktop (DKTP) Managing Agent or Estate Agent (MAEA) Purchase Price (PPRI) Haircut (HCUT) Mark to Market (MTTM) Obligor's valuation (OBLV) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
81	ANNEX 9: EST	Collateral information section	ESTC12	Current Valuation Date	The date of the most recent valuation of the collateral as provided in field ESTC10.	YES	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
82	ANNEX 9: EST	Collateral information section	ESTC13	Current Loan-To-Value	Current loan to Value ratio (LTV). For non-first lien loans this is to be the combined or total LTV. Where the current loan balance is negative, enter 0.	YES	YES	{PERCENTAGE}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
83	ANNEX 9: EST	Collateral information section	ESTC14	Original Valuation Amount	The original valuation of the collateral as of the initial underlying exposure origination date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
84	ANNEX 9: EST	Collateral information section	ESTC15	Original Valuation Method	The method of calculating the value of the collateral provided in field ESTC14 at the time of underlying exposure origination: Full Appraisal (FAPR) Drive-by (DRVB) Automated Value Model (AUVM) Indexed (IDXD) Desktop (DKTP) Managing Agent or Estate Agent (MAEA) Purchase Price (PPRI) Haircut (HCUT) Mark to market (MTTM) Obligor's valuation (OBLV) Other (OTHR)	YES	YES	{LIST}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
85	ANNEX 9: EST	Collateral information section	ESTC16	Original Valuation Date	The date of the original valuation of the physical or financial collateral provided in field ESTC14.	YES	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
86	ANNEX 9: EST	Collateral information section	ESTC17	Original Loan-To-Value	Originator's original underwritten loan To Value ratio (LTV). For non-first lien loans this is the combined or total LTV.	YES	YES	{PERCENTAGE}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
87	ANNEX 9: EST	Collateral information section	ESTC18	Date Of Sale	The date of sale of the collateral.	NO	YES	{DATEFORMAT}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
88	ANNEX 9: EST	Collateral information section	ESTC19	Sale Price	Price achieved on sale of collateral in case of foreclosure. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}		Remove	Removal and new template ad hoc proposed for Trade Receivables		
89	ANNEX 9: EST	Collateral information section	ESTC20	Collateral Currency	This is the currency in which the valuation amount provided in ESTC10 is denominated.	NO	YES	{CURRENCYCODE_3}		Remove	Removal and new template ad hoc proposed for Trade Receivables		

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
2	ANNEX 10: NPE	Underlying exposures information section	Underlying exposures information section										
3	ANNEX 10: NPE	Underlying exposures information section	NPEL1	Unique Identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) .../... [include number of the disclosure RTS]. This entry must match the unique identifier field in the accompanying underlying exposures template being completed for this specific underlying exposure.	NO	NO	{ALPHANUM-28}		Remain			
4	ANNEX 10: NPE	Underlying exposures information section	NPEL2	Original Underlying Exposure Identifier	Unique underlying exposure identifier. The identifier must be different from any external identification number, in order to ensure anonymity of the obligor. The reporting entity must not amend this unique identifier. This entry must match the original underlying exposure identifier field in the accompanying underlying exposures template (Annexes II-IX to this Regulation) being completed for this specific underlying exposure.	NO	NO	{ALPHANUM-1000}		Remain			
5	ANNEX 10: NPE	Underlying exposures information section	NPEL3	New Underlying Exposure Identifier	If the original identifier in field NPEL2 cannot be maintained in this field enter the new identifier here (and this new identifier must match the new underlying exposure identifier field in the accompanying underlying exposures template (Annexes II-IX to this Regulation) being completed for this specific underlying exposure). If there has been no change in the identifier, enter the same identifier as in NPEL2. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remain			
6	ANNEX 10: NPE	Underlying exposures information section	NPEL4	Original Obligor Identifier	Original unique obligor identifier. The identifier must be different from any external identification number, in order to ensure anonymity of the obligor. The reporting entity must not amend this unique identifier. This entry must match the original obligor identifier field in the accompanying underlying exposures template (Annexes II-IX to this Regulation) being completed for this specific underlying exposure.	NO	NO	{ALPHANUM-1000}		Remain			
7	ANNEX 10: NPE	Underlying exposures information section	NPEL5	New Obligor Identifier	If the original identifier in field NPEL4 cannot be maintained in this field enter the new identifier here (and this new identifier must match the new obligor identifier field in the accompanying underlying exposures template (Annexes II-IX to this Regulation) being completed for this specific underlying exposure). If there has been no change in the identifier, enter the same identifier as in NPEL4. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remain			
8	ANNEX 10: NPE	Underlying exposures information section	NPEL6	Data Cut-Off Date	The data cut-off date for this data submission.	NO	NO	{DATEFORMAT}		Remain			
9	ANNEX 10: NPE	Underlying exposures information section	NPEL7	In Receivership	Indicator as to whether the obligor is in Receivership	YES	YES	{Y/N}	16,032	Remain		YES	ND option necessary
10	ANNEX 10: NPE	Underlying exposures information section	NPEL8	Date of Last Contact	Date of last direct contact with the obligor	YES	YES	{DATEFORMAT}	3,061	Remove	Contact date for NPE can be in different ways and not usually recorded in IT systems	YES	ND option necessary
11	ANNEX 10: NPE	Underlying exposures information section	NPEL9	Deceased	Indicator as to whether the obligor has passed away	YES	YES	{Y/N}	3,074	Remain		YES	ND option necessary
12	ANNEX 10: NPE	Underlying exposures information section	NPEL10	Legal status	The type of legal status of the obligor. Listed Corporate is a Corporate entity whose shares are quoted and traded on a Stock Exchange (LCRP) Unlisted Corporate is a Corporate entity whose shares are not quoted and traded on a stock exchange, however an unlisted corporate may have an unlimited number of shareholders to raise capital for any commercial venture (UCRP) Listed Fund is a fund whose shares are quoted and traded on a Stock exchange (LFND) Unlisted Fund is a fund whose shares are not quoted and traded on a Stock exchange (UFND) Partnership is where the Sponsor constitutes a group of individuals who form a legal partnership, where profits and liabilities are shared (PSHP) Private Individual (INDV)	YES	YES	{LIST}	3,075	Remove	Data not relevant for NPE and already in other Annexes	YES	ND data option necessary if it is not possible to remove the field
13	ANNEX 10: NPE	Underlying exposures information section	NPEL11	Legal Procedure Type	Type of the insolvency process the obligor is currently in: Corporate Restructuring Procedure, which also includes funds (CPRR) Corporate Insolvency Procedure, which also includes funds (CPRI) Private Individual Obligor Debt Compromise Procedure (PRCM) Private Individual Obligor Insolvency Procedure (PRIP) Partnership Restructuring Procedure (PRTR) Partnership Insolvency Procedure (PRIS) Other (OTHR)	YES	YES	{LIST}	3,076	Remain		YES	ND option necessary
14	ANNEX 10: NPE	Underlying exposures information section	NPEL12	Legal Procedure Name	Name of the legal procedure which provides an indication of how advanced the relevant procedure has become, depending on the country where the obligor is located.	YES	YES	{ALPHANUM-1000}	3,077	Remain		YES	ND option necessary
15	ANNEX 10: NPE	Underlying exposures information section	NPEL13	Legal Actions Completed	Description of the legal actions completed for the obligor.	YES	YES	{ALPHANUM-1000}	3,078	Remove	History of the procedures is not easy to track and current status is more useful	YES	ND data option necessary if it is not possible to remove the field
16	ANNEX 10: NPE	Underlying exposures information section	NPEL14	Date of Entering Into Current Legal Process	Date that the obligor entered into their current legal status	YES	YES	{DATEFORMAT}	3,079	Remain		YES	ND option necessary
17	ANNEX 10: NPE	Underlying exposures information section	NPEL15	Date of Insolvency Practitioner Appointment	Date that the insolvency practitioner was appointed.	YES	YES	{DATEFORMAT}	3,081	Remain		YES	ND option necessary
18	ANNEX 10: NPE	Underlying exposures information section	NPEL16	Number of Current Judgements	Number of outstanding Court Enforcement Orders against the obligor.	YES	YES	{INTEGER-9999}	3,083	Remove	History of the procedures is not easy to track and current status is more useful	YES	ND data option necessary if it is not possible to remove the field
19	ANNEX 10: NPE	Underlying exposures information section	NPEL17	Number of Discharged Judgements	Number of discharged Court Enforcement Orders against the obligor	YES	YES	{INTEGER-9999}	3,084	Remove	History of the procedures is not easy to track and current status is more useful	YES	ND data option necessary if it is not possible to remove the field
20	ANNEX 10: NPE	Underlying exposures information section	NPEL18	Date of External Demand Issuance	Date that a demand notice was sent by solicitors who act on behalf of the Institution	YES	YES	{DATEFORMAT}	3,086	Remove	History of the procedures is not easy to track and current status is more useful	YES	ND data option necessary if it is not possible to remove the field
21	ANNEX 10: NPE	Underlying exposures information section	NPEL19	Date when Reservation of Rights Letter Was Issued	Date that the Reservation of Rights Letter was issued by the Institution	YES	YES	{DATEFORMAT}	3,087	Remove	History of the procedures is not easy to track and current status is more useful	YES	ND data option necessary if it is not possible to remove the field
22	ANNEX 10: NPE	Underlying exposures information section	NPEL20	Court Jurisdiction	Location of the court where the case is being heard	YES	YES	{COUNTRYCODE_2}	3,088	Remain		YES	ND option necessary
23	ANNEX 10: NPE	Underlying exposures information section	NPEL21	Date of Obtaining Order for Possession	Date that the Order for Possession is granted by the court	YES	YES	{DATEFORMAT}	3,09	Remain		YES	ND option necessary
24	ANNEX 10: NPE	Underlying exposures information section	NPEL22	Comments on Other Litigation Related Process	Further comments / details if there is other litigation processes in place	YES	YES	{ALPHANUM-1000}	3,094	Remain		YES	ND option necessary
25	ANNEX 10: NPE	Underlying exposures information section	NPEL23	Governing Law	Jurisdiction governing the underlying exposure agreement. This does not necessarily correspond to the country where the underlying exposure was originated.	YES	YES	{COUNTRYCODE_2}	7,006	Remain		YES	ND option necessary
26	ANNEX 10: NPE	Underlying exposures information section	NPEL24	Bespoke Repayment Description	Description of the bespoke repayment profile when "Other" is selected in field "Amortisation Type"	YES	YES	{ALPHANUM-1000}	7,011	Remove	History of the procedures is not easy to track and current status is more useful	YES	ND data option necessary if it is not possible to remove the field
27	ANNEX 10: NPE	Underlying exposures information section	NPEL25	Start Date of Interest Only Period	Date that the current interest repayment only period starts.	YES	YES	{DATEFORMAT}	7,037	Remove	History of the procedures is not easy to track and current status is more useful	YES	ND data option necessary if it is not possible to remove the field
28	ANNEX 10: NPE	Underlying exposures information section	NPEL26	End Date of Interest Only Period	Date that the interest repayment only period ends.	YES	YES	{DATEFORMAT}	7,038	Remove	Data not relevant for NPE	YES	ND data option necessary if it is not possible to remove the field
29	ANNEX 10: NPE	Underlying exposures information section	NPEL27	Start Date of Current Fixed Interest Period	Date that the current fixed interest period started.	YES	YES	{DATEFORMAT}	7,039	Remove	Data not relevant for NPE	YES	ND data option necessary if it is not possible to remove the field
30	ANNEX 10: NPE	Underlying exposures information section	NPEL28	End Date of Current Fixed Interest Period	Date that the current fixed interest period ends.	YES	YES	{DATEFORMAT}	7,04	Remove	Data not relevant for NPE	YES	ND data option necessary if it is not possible to remove the field
31	ANNEX 10: NPE	Underlying exposures information section	NPEL29	Current Reversion Interest Rate	Current level of reversion interest rate according to the underlying exposure Agreement.	YES	YES	{PERCENTAGE}	7,042	Remove	Data not relevant for NPE	YES	ND data option necessary if it is not possible to remove the field
32	ANNEX 10: NPE	Underlying exposures information section	NPEL30	Last Payment Date	Date that the last payment was made	YES	YES	{DATEFORMAT}	7,055	Remain		YES	ND dat option necessary to be maintained
33	ANNEX 10: NPE	Underlying exposures information section	NPEL31	Syndicated Portion	Percentage of the portion held by the Institution when "Yes" is selected in the field named "Syndicated" in the applicable Annex for the non-performing exposure.	YES	YES	{PERCENTAGE}	7,079	Remain		YES	ND option necessary
34	ANNEX 10: NPE	Underlying exposures information section	NPEL32	MARP Entry	Date underlying exposure entered current MARP status	YES	YES	{DATEFORMAT}	7,104	Remove	Data not relevant	YES	ND data option necessary if it is not possible to remove the field
35	ANNEX 10: NPE	Underlying exposures information section	NPEL33	MARP Status	The status of the current Mortgage Arrears Resolution Process: Not in MARP (NMRP) Exited MARP (EMRP) Provision 23, 31 days in arrears (MP23) Provision 24, Financial difficulty (MP24) Provision 28, Not co-operating warning (MP28) Provision 29, Not co-operating (MP29) Provision 42, Restructure offer (MP42) Provision 45, Restructure declined by seller (MP45) Provision 47, Restructure declined by borrower (MP47) Self-Cure (MPSC) Alternative Repayment Arrangement (MPAR) Other (OTHR)	YES	YES	{LIST}	7,105	Remove	Data not relevant and not in IT systems this way	YES	ND data option necessary if it is not possible to remove the field
36	ANNEX 10: NPE	Underlying exposures information section	NPEL34	External Collections Level	Indicator as to whether the external collections have been prepared on an obligor level or on an underlying exposure Level	YES	YES	{Y/N}	9	Remove	There is already the collection annex	YES	ND data option necessary if it is not possible to remove the field

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
37	ANNEX 10: NPE	Underlying exposures information section	NPEL35	Repayment Plan	Indicator as to whether a repayment plan has been agreed with the external collection agency	YES	YES	{Y/N}	9,013	Remove	Distinction internal/external not relevant	YES	ND data option necessary if it is not possible to remove the field
38	ANNEX 10: NPE	Underlying exposures information section	NPEL36	Forbearance Level	Indicator as to whether forbearance has been prepared on an obligor level or an underlying exposure level	YES	YES	{Y/N}	10	Remain		YES	ND option necessary
39	ANNEX 10: NPE	Underlying exposures information section	NPEL37	Date of First Forbearance	Date that the first forbearance happened	YES	YES	{DATEFORMAT}	10,005	Remove	History of forbearance not relevant and can be misleading	YES	ND data option necessary if it is not possible to remove the field
40	ANNEX 10: NPE	Underlying exposures information section	NPEL38	Number of Historical Forbearance	Number of forbearance(s) that happened in the past	YES	YES	{INTEGER-9999}	10,006	Remove	History of forbearance not relevant and can be misleading	YES	ND data option necessary if it is not possible to remove the field
41	ANNEX 10: NPE	Underlying exposures information section	NPEL39	Principal Forgiveness	Amount of the principal that was forgiven as part of current forbearance, including principal forgiveness agreed by external collection agencies. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	10,007	Remove	History of forbearance not relevant and can be misleading. Furthermore investors should evaluate the current principal only	YES	ND data option necessary if it is not possible to remove the field
42	ANNEX 10: NPE	Underlying exposures information section	NPEL40	Date of Principal Forgiveness	Date that the principal forgiveness happened	YES	YES	{DATEFORMAT}	10,008	Remove	History of forbearance not relevant and can be misleading. Furthermore investors should evaluate the current principal only	YES	ND data option necessary if it is not possible to remove the field
43	ANNEX 10: NPE	Underlying exposures information section	NPEL41	End Date of Forbearance	Date that the current forbearance arrangement ends	YES	YES	{DATEFORMAT}	10,01	Remain		YES	ND option necessary
44	ANNEX 10: NPE	Underlying exposures information section	NPEL42	Repayment Amount Under Forbearance	Periodic repayment amount that the Institution and obligor agreed under the current forbearance terms. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	10,011	Remove	Repayment frequency and instalments already in other annexes	YES	ND data option necessary if it is not possible to remove the field
45	ANNEX 10: NPE	Collateral-level information section											
46	ANNEX 10: NPE	Collateral information section	NPEC1	Unique Identifier	Report the same unique identifier here as the one entered into field NPEL1.	NO	NO	{ALPHANUM-28}		Remain			
47	ANNEX 10: NPE	Collateral information section	NPEC2	Underlying Exposure Identifier	Unique underlying exposure identifier. This must match the identifier in field NPEL3. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remain			
48	ANNEX 10: NPE	Collateral information section	NPEC3	Original Collateral Identifier	The original unique identifier assigned to the collateral or guarantee. Where the underlying exposure type requires Annexes II, III, IV, or IX to be completed, this field must match the original collateral identifier field in the respective template being completed for this specific collateral item (i.e. this field must match the identifier entered into fields RREC3, CREC3, CRPC3, and ESTC3, as applicable). The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remain			
49	ANNEX 10: NPE	Collateral information section	NPEC4	New Collateral Identifier	If the original identifier in field NPEC3 cannot be maintained in this field enter the new identifier here. Where the underlying exposure type requires Annexes II, III, IV, or IX to be completed, this new identifier must match the new collateral identifier field in the respective template being completed for this specific collateral item (i.e. this field must match the identifier entered into fields RREC4, CREC4, CRPC4, and ESTC4, as applicable). If there has been no change in the identifier, enter the same identifier as in NPEC3. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remain			
50	ANNEX 10: NPE	Collateral information section	NPEC5	VAT Payable	Amount of VAT payable on the disposal of the Unit	YES	YES	{PERCENTAGE}	11,05	Remove	VAT is additional to the sale price	YES	ND data option necessary if it is not possible to remove the field
51	ANNEX 10: NPE	Collateral information section	NPEC6	Percentage Complete	The percentage of development completed since construction started.	YES	YES	{PERCENTAGE}	11,052	Remove	Percentage can be misleading	YES	ND data option necessary if it is not possible to remove the field
52	ANNEX 10: NPE	Collateral information section	NPEC7	Enforcement Status	Status of the enforcement process that the Collateral is currently in as at cut-off date, e.g. if it is in receivership	YES	YES	{Y/N}	14,035	Remain		YES	ND option necessary
53	ANNEX 10: NPE	Collateral information section	NPEC8	Enforcement Status Third Parties	Have any other secured creditors have taken steps to enforce security over the asset?	YES	YES	{Y/N}	11,056	Remove	Information not always possible to collect and not in IT systems	YES	ND data option necessary if it is not possible to remove the field
54	ANNEX 10: NPE	Collateral information section	NPEC9	Mortgage Amount Assigned	Total amount of the mortgage assigned to the property collateral. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	12,003	Remove	Data should be in other annexes related to guarantees	YES	ND data option necessary if it is not possible to remove the field
55	ANNEX 10: NPE	Collateral information section	NPEC10	Higher Ranking Underlying Exposure	Amount of higher ranking / lien underlying exposures secured against the collateral that is not held by the Institution and does not form a part of the Portfolio. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	12,005	Remain		YES	ND option necessary
56	ANNEX 10: NPE	Collateral information section	NPEC11	Enforcement Description	Comments or description of the stage of enforcement	YES	YES	{ALPHANUM-1000}	16,005	Remain		YES	ND option necessary
57	ANNEX 10: NPE	Collateral information section	NPEC12	Court Appraisal Amount	Court appraisal amount of the Property / Collateral. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	16,007	Remain		YES	ND option necessary
58	ANNEX 10: NPE	Collateral information section	NPEC13	Date of Court Appraisal	Date that the court appraisal happened	YES	YES	{DATEFORMAT}	16,008	Remain		YES	ND option necessary
59	ANNEX 10: NPE	Collateral information section	NPEC14	On Market Price	Price of the Property / Collateral for which it is on the market. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	16,01	Remove	For NPE usually sale through court	YES	ND data option necessary if it is not possible to remove the field
60	ANNEX 10: NPE	Collateral information section	NPEC15	Offer Price	The highest price offered by potential buyers. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	16,011	Remove	For NPE usually sale through court	YES	ND data option necessary if it is not possible to remove the field
61	ANNEX 10: NPE	Collateral information section	NPEC16	Prepare Property for Sale Date	Prepare property / collateral for sale date	YES	YES	{DATEFORMAT}	16,017	Remove	For NPE usually sale through court	YES	ND data option necessary if it is not possible to remove the field
62	ANNEX 10: NPE	Collateral information section	NPEC17	Property on Market Date	Collateral on market date, i.e. the date when the collateral is advertised and marketed for sale.	YES	YES	{DATEFORMAT}	16,018	Remove	For NPE usually sale through court	YES	ND data option necessary if it is not possible to remove the field
63	ANNEX 10: NPE	Collateral information section	NPEC18	On Market Offer Date	On market offer date	YES	YES	{DATEFORMAT}	16,019	Remove	For NPE usually sale through court	YES	ND data option necessary if it is not possible to remove the field
64	ANNEX 10: NPE	Collateral information section	NPEC19	Sale Agreed Date	Sale agreed date	YES	YES	{DATEFORMAT}	16,02	Remove	For NPE usually sale through court	YES	ND data option necessary if it is not possible to remove the field
65	ANNEX 10: NPE	Collateral information section	NPEC20	Contracted Date	Contracted date	YES	YES	{DATEFORMAT}	16,021	Remove	For NPE usually sale through court	YES	ND data option necessary if it is not possible to remove the field
66	ANNEX 10: NPE	Collateral information section	NPEC21	First Auction Date	Date that the first auction has been performed in order to sell the Property / Collateral	YES	YES	{DATEFORMAT}	16,023	Remove	Relevant current and next court data in line with GACS standards	YES	ND data option necessary if it is not possible to remove the field
67	ANNEX 10: NPE	Collateral information section	NPEC22	Court Auction Reserve Price for First Auction	Court set reserve price for first auction, i.e. minimum price required by the court. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	16,024	Remove	Relevant current and next court data in line with GACS standards	YES	ND data option necessary if it is not possible to remove the field
68	ANNEX 10: NPE	Collateral information section	NPEC23	Next Auction Date	Date that the next intended auction has been performed in order to sell the Property / Collateral	YES	YES	{DATEFORMAT}	16,025	Remain		YES	ND option necessary
69	ANNEX 10: NPE	Collateral information section	NPEC24	Court Auction Reserve Price for Next Auction	Court set reserve price for next auction, i.e. minimum price required by the court. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	16,026	Remain		YES	ND option necessary
70	ANNEX 10: NPE	Collateral information section	NPEC25	Last Auction Date	Date that the last auction was performed in order to sell the Property / Collateral	YES	YES	{DATEFORMAT}	16,027	Remain		YES	ND option necessary
71	ANNEX 10: NPE	Collateral information section	NPEC26	Court Auction Reserve Price for Last Auction	Court set reserve price for last auction, i.e. minimum price required by the court. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	16,028	Remain		YES	ND option necessary
72	ANNEX 10: NPE	Collateral information section	NPEC27	Number of Failed Auctions	Number of failed previous auctions for the Property / Collateral	YES	YES	{INTEGER-9999}	16,029	Remove	Relevant current and next court data in line with GACS standards	YES	ND data option necessary if it is not possible to remove the field
73	ANNEX 10: NPE	Historical collections information section											
74	ANNEX 10: NPE	Historical collections information section	NPEH1	Unique Identifier	Report the same unique identifier here as the one entered into field NPEL1.	NO	NO	{ALPHANUM-28}		Remain			
75	ANNEX 10: NPE	Historical collections information section	NPEH2	Underlying Exposure Identifier	Unique underlying exposure identifier. This must match the identifier in field NPEL3. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}		Remain			
76	ANNEX 10: NPE	Historical collections information section	NPEH[3-38]	Legal Unpaid Balance at month n	History of total legal unpaid balance in the thirty-six months previous to the data cut-off date, each monthly amount reported in a separate field. Start with the most recent month in field NPEH3 and end with the oldest month in NPEH38. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	8,005	Remove	It could be possible the pay-rate of past instalments	YES	ND data option necessary if it is not possible to remove the field
77	ANNEX 10: NPE	Historical collections information section	NPEH[39-74]	History of Past-Due Balances at month n	History of total past-due balance in the thirty-six months previous to the data cut-off date, each monthly amount reported in a separate field. Start with the most recent month in field NPEH39 and end with the oldest month in NPEH74. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	8,006	Remove	Current past due more relevant. Historical data can be misleading (i.e. change of amortization plans, agreements with customers...)	YES	ND data option necessary if it is not possible to remove the field
78	ANNEX 10: NPE	Historical collections information section	NPEH[75-110]	History of Repayments - Not from collateral sales at month n	Repayment made by the obligor in the thirty-six months previous to the data cut-off date, excluding collateral sales, including collections by external collection agencies, each monthly amount reported in a separate field. Start with the most recent month in field NPEH75 and end with the oldest month in NPEH110. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	8,008	Remove	Important total collections, usually not possible to split in categories	YES	ND data option necessary if it is not possible to remove the field
79	ANNEX 10: NPE	Historical collections information section	NPEH[111-146]	History of Repayments - From collateral sales at month n	Repayment made by the collateral disposal in the thirty-six months previous to the data cut-off date, each monthly amount reported in a separate field. Start with the most recent month in field NPEH111 and end with the oldest month in NPEH146. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}	8,009	Remove	Important total collections, usually not possible to split in categories	YES	ND data option necessary if it is not possible to remove the field

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 11: ABCP_UE	**Underlying exposures information section**		**Underlying exposures information section**									
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL1	Unique Identifier - ABCP Programme	The unique identifier assigned by the reporting entity to this ABCP programme in accordance with Article 11(1) of Delegated Regulation (EU) .../... [include number of the disclosure RTS].	NO	NO	(ALPHANUM-28)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL2	Unique Identifier - ABCP Transaction	The unique identifier assigned by the reporting entity to this ABCP transaction in accordance with Article 11(2) of Delegated Regulation (EU) .../... [include number of the disclosure RTS].	NO	NO	(ALPHANUM-36)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL3	Original Underlying Exposure Identifier	Unique underlying exposure type identifier. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL4	New Underlying Exposure Identifier	If the original identifier in field IVAL3 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in IVAL3. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL5	Underlying Exposure Type	Select the type of underlying exposure that exists in this transaction: Trade Receivables (TREC) Automobile Loans or Leases (ALOL) Consumer loans (CONL) Equipment Leases (EQPL) Floorplan financed (FLRF) Insurance Premia (INSU) Credit-Card Receivables (CCRR) Residential Mortgages (RMRT) Commercial Mortgages (CMRT) Small and Medium Enterprise Loans (SMEL) Non Small and Medium Enterprise Corporate Loans (NSML) Future Flow (FUTR) Leverage Fund (LVRG) Collateralised Bond Obligation (CBOB) Collateralised Loan Obligation (CLOB) Other (OTHR)	NO	NO	(LIST)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL6	Data Cut-Off Date	The data cut-off date for this data submission.	NO	NO	(DATEFORMAT)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL7	Geographic Region - Largest Exposure Concentration 1	The geographic region where the largest amount of underlying exposures (by current value of exposures as at the data cut-off date) of this type are located, in terms of the location of the collateral (for secured underlying exposures) or obligor (for unsecured underlying exposures). Where no NUTS3 classification has been produced by Eurostat (e.g. a non-EU jurisdiction), enter the two-digit country code in (COUNTRYCODE_2) format followed by 'ZZZ'.	YES	YES	(NUTS)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL8	Geographic Region - Largest Exposure Concentration 2	The geographic region where the second-largest amount of underlying exposures (by current value of exposures as at the data cut-off date) of this type are located, in terms of the location of the collateral (for secured underlying exposures) or obligor (for unsecured underlying exposures). Where no NUTS3 classification has been produced by Eurostat (e.g. a non-EU jurisdiction), enter the two-digit country code in (COUNTRYCODE_2) format followed by 'ZZZ'.	YES	YES	(NUTS)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL9	Geographic Region - Largest Exposure Concentration 3	The geographic region where the third-largest amount of underlying exposures (by current value of exposures as at the data cut-off date) of this type are located, in terms of the location of the collateral (for secured underlying exposures) or obligor (for unsecured underlying exposures). Where no NUTS3 classification has been produced by Eurostat (e.g. a non-EU jurisdiction), enter the two-digit country code in (COUNTRYCODE_2) format followed by 'ZZZ'.	YES	YES	(NUTS)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL10	Geographic Region Classification	Enter the year of the NUTS3 classification used for the Geographic Region fields, e.g. 2013 for NUTS3 2013. All geographic region fields must use the same classification consistently for each underlying exposure and across all underlying exposures in the data submission. For example, reporting using NUTS3 2006 for some geographic fields relating to a given underlying exposure and reporting using NUTS3 2013 for other fields relating to the same exposure is not allowed. In the same way, reporting geographic region fields using NUTS3 2006 for some underlying exposures and reporting geographic region fields using NUTS3 2013 for other underlying exposures in the same data submission is not allowed.	YES	YES	(YEAR)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL11	Current Principal Balance	The total outstanding principal balance as of the data cut-off date for this exposure type. This includes any amounts that are classed as principal in the securitisation. For example if fees have been added to the underlying exposure balance and are part of the principal in the securitisation these are to be added. Excluding any interest arrears or penalty amounts. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL12	Number Of Underlying Exposures	Number of underlying exposures of this exposure type being securitised.	YES	NO	(INTEGER-999999999)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL13	EUR Exposures	The total outstanding principal balance of exposures of this type that are denominated in EUR as at the data cut-off date. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL14	GBP Exposures	The total outstanding principal balance of exposures of this type that are denominated in GBP as at the data cut-off date. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL15	USD Exposures	The total outstanding principal balance of exposures of this type that are denominated in USD as at the data cut-off date. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL16	Other Exposures	The total outstanding principal balance of exposures of this type that are denominated in currencies different to EUR, GBP, and USD as at the data cut-off date. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL17	Maximum Residual Maturity	The longest residual maturity in months, as at the data cut-off date, of any exposure of this exposure type.	YES	YES	(INTEGER-9999)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL18	Average Residual Maturity	The average residual maturity in months, as at the data cut-off date and weighted by the current balance as at the data cut-off date, of all exposures of this exposure type.	YES	YES	(INTEGER-9999)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL19	Current Loan-To-Value	Weighted average, using the current balances of all exposures of this type as at the data cut-off date, current loan to value (LTV) ratio. For non-first lien loans, this is the combined or total LTV.	YES	YES	(PERCENTAGE)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL20	Debt To Income Ratio	Weighted average, using the current balances of all exposures of this type as at the data cut-off date, obligor debt to income ratio. Debt defined as the total outstanding principal balance of underlying exposure outstanding as of data cut-off date. This includes any amounts classified as principal in the securitisation. For example if fees have been added to the underlying exposure balance and are part of the principal in the securitisation these are to be added. Excluding any interest arrears or penalty amounts. Income defined as combined income, sum of primary and (where applicable) secondary income.	YES	YES	(PERCENTAGE)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL21	Amortisation Type	The total outstanding principal balance of exposures of this type where the amortisation is either bullet, balloon, or some other arrangement besides French, German, or a fixed amortisation schedule. For the purposes of this field: - French Amortisation is defined as amortisation in which the total amount — principal plus interest — repaid in each instalment is the same; - German Amortisation is defined as amortisation in which the first instalment is interest-only and the remaining instalments are constant, including capital amortisation and interest; - Fixed Amortisation Schedule is defined as amortisation in which the principal amount repaid in each instalment is the same; - Bullet Amortisation is defined as amortisation in which the full principal amount is repaid in the last instalment; - Balloon Amortisation is defined as amortisation consisting of partial principal repayments followed by a larger final principal amount; and - Other Amortisation is defined as any other amortisation type not captured by any of the categories listed above. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL22	Scheduled Principal Payment Frequency Above One Month	The total outstanding principal balance of exposures of this type where the frequency of principal payments due, i.e. period between payments, is greater than one month (e.g. quarterly, semi-annual, annual, bullet, zero-coupon, other). Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL23	Scheduled Interest Payment Frequency Above One Month	The total outstanding principal balance of exposures of this type where the frequency of interest payments due, i.e. period between payments, is greater than one month (e.g. quarterly, semi-annual, annual, bullet, zero-coupon, other). Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL24	Floating Rate Receivables	The total outstanding principal balance of exposures of this type, as at the data cut-off date, where the interest rate is generally understood as 'floating'. 'Floating' refers to a rate indexed to any of the following: LIBOR (any currency and tenor), EURIBOR (any currency and tenor), any central bank base rate (BoE, ECB, etc.), the originator's standard variable rate, or any similar arrangement. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL25	Financed Amount	Amount of underlying exposures purchased from the originator in this transaction that have been financed by commercial paper, between the previous data cut-off date and the data cut-off date of the present data submission. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL26	Dilutions	Total reductions in principal underlying exposures of this type during the period. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL27	Repurchased Exposures	The total outstanding principal balance of exposures of this type that have been repurchased (i.e. removed from the pool of underlying exposures by being bought back) by the originator/sponsor between the immediately previous data cut-off date and the current data cut-off date. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL28	Defaulted Or Credit-Impaired Exposures At Securitisation	Pursuant to Article 24(9) of Regulation (EU) 2017/2402, enter the total outstanding principal balance of exposures of this type that, at the time of securitisation, were either defaulted exposures or exposures to a credit-impaired debtor or guarantor in the meaning set out in that same Article. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL29	Defaulted Exposures	The total outstanding principal balance of exposures of this type in default as at the cut-off date, using the definition of default specified in the securitisation documentation. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL30	Defaulted Exposures CRR	The total outstanding principal balance of exposures of this type in default as at the cut-off date, using the definition of default specified in Article 178 of Regulation (EU) No 575/2013. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL31	Gross Charge Offs In The Period	Face value of gross principal charge-offs (i.e. before recoveries) for the period. Charge-off is as per securitisation definition, or alternatively per lender's usual practice. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL32	Arrears 1-29 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 1 and 29 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES	(PERCENTAGE)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL33	Arrears 30-59 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 30 and 59 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES	(PERCENTAGE)					
ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL34	Arrears 60-89 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 60 and 89 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES	(PERCENTAGE)					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
37	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL35	Arrears 90-119 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 90 and 119 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES	(PERCENTAGE)					
38	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL36	Arrears 120-149 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 120 and 149 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES	(PERCENTAGE)					
39	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL37	Arrears 150-179 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 150 and 179 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES	(PERCENTAGE)					
40	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL38	Arrears 180+ Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period for 180 days or more as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES	(PERCENTAGE)					
41	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL39	Restructured Exposures	Enter the proportion of exposures of this type that have at any time been restructured by the originator/sponsor, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. Calculate the proportion as the total current balance of these exposures divided by total current balance of exposures of this type, as at the data cut-off date.	YES	YES	(PERCENTAGE)					
42	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL40	Restructured Exposures (0-1 years before transfer)	Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor at any time starting from, and less than 1 year before, the date of transfer or assignment to the SSPE, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	(MONETARY)					
43	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL41	Restructured Exposures (1-3 years before transfer)	Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor at any time starting from 1 and less than 3 years before the date of transfer or assignment to the SSPE, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402 Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	(MONETARY)					
44	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL42	Restructured Exposures (>3 years before transfer)	Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor at any time starting from 3 years before the date of transfer or assignment to the SSPE, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	(MONETARY)					
45	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL43	Restructured Exposures (Interest Rate)	Enter the total outstanding principal balance of exposures of this type whose interest rate has been restructured by the originator/sponsor, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402. Restructuring of interest rate refers to any changes made to the interest rate-related contractual terms of the underlying exposure agreement due to forbearance, including changes of interest rate basis or margins, fees, penalties, and/or other generally-accepted measures of interest rate-related restructuring due to forbearance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	(MONETARY)					
46	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL44	Restructured Exposures (Repayment Schedule)	Enter the total outstanding principal balance of exposures of this type whose repayment schedule has been restructured by the originator/sponsor, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402. Restructuring of repayment schedule refers to any changes made to the repayment schedule-related contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, repayment timing, and/or other generally-accepted repayment schedule-related measures of restructuring due to forbearance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	(MONETARY)					
47	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL45	Restructured Exposures (Maturity)	Enter the total outstanding principal balance of exposures of this type whose maturity profile has been restructured by the originator/sponsor, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402. Restructuring of maturity profile refers to any changes made to the maturity-related contractual terms of the underlying exposure agreement due to forbearance, including maturity extensions and/or other generally-accepted measures of maturity-related restructuring due to forbearance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	(MONETARY)					
48	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL46	Restructured Exposures (0-1 years before transfer and No New Arrears)	Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor 1 year or earlier than the date of transfer or assignment to the SSPE AND have not at any time been in arrears (either regarding principal or interest payments) since the date of restructuring, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	(MONETARY)					
49	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL47	Restructured Exposures (No New Arrears)	Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor at any time AND have not at any time been in arrears (either regarding principal or interest payments) since the date of restructuring, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	(MONETARY)					
50	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL48	Restructured Exposures (New Arrears)	Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor at any time AND have at any time been in arrears (either regarding principal or interest payments) since the date of restructuring, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	(MONETARY)					
51	ANNEX 11: ABCP_UE	Underlying exposures information section	IVAL49	Restructured Exposures (Other)	Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor, excluding restructurings already captured under fields IVAL43, IVAL44, and IVAL45, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	(MONETARY)					

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section		Securitisation information section									
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS1	Unique Identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) …/… [include number of the disclosure RTS].	NO	NO	{ALPHANUM-28}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS2	Data Cut-Off Date	The data cut-off date for this data submission. This must match the data cut-off date in the applicable underlying exposure templates submitted.	NO	NO	{DATEFORMAT}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS3	Securitisation Name	Enter the name of the securitisation	NO	NO	{ALPHANUM-100}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS4	Reporting Entity Name	The full legal name of the entity designated as per Article 7(2) of Regulation (EU) 2017/2402; that name must match the name entered in for this entity in field SESP3 in the counterparty information section. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO	{ALPHANUM-100}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS5	Reporting Entity Contact Person	First and Last name of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO	{ALPHANUM-256}	BR19				
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS6	Reporting Entity Contact Telephone	Direct telephone number(s) of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO	{TELEPHONE}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS7	Reporting Entity Contact Emails	Direct email address(es) of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO	{ALPHANUM-256}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS8	Risk Retention Method	Method for complying with risk retention requirements in the EU (e.g. Article 6 of Regulation (EU) 2017/2402, or until entry into force, Article 405 of Regulation (EU) 575/2013): Vertical slice - i.e. Article 6(3)(a) (VSLC) Seller's share - i.e. Article 6(3)(b) (SLLS) Randomly-selected exposures kept on balance sheet - i.e. Article 6(3)(c) (RSEX) First loss tranche - i.e. Article 6(3)(d) (FLTR) First loss exposure in each asset - i.e. Article 6(3)(e) (FLEX) No compliance with risk retention requirements (NCOM) Other (OTHR)	NO	NO	{LIST}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS9	Risk Retention Holder	Which entity is retaining the material net economic interest, as specified in Article 6 of Regulation (EU) 2017/2402, or until its entry into force, Article 405 of Regulation (EU) 575/2013): Originator (ORIG) Sponsor (SPON) Original Lender (OLND) Seller (SELL) No Compliance with Risk Retention Requirement (NCOM) Other (OTHR)	NO	NO	{LIST}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS10	Underlying Exposure Type	Enter the type of underlying exposures of the securitisation. If multiple types from the list below are present, enter 'Mixed' (with the exception of securitisations whose underlying exposures consist exclusively of a combination of consumer loans and automobile loans or leases--for these securitisations the value corresponding to 'Consumer loans' must be entered): Automobile Loan or Lease (ALOL) Consumer Loan (CONL) Commercial Mortgage (CMRT) Credit-Card Receivable (CCRR) Lease (LEAS) Residential Mortgage (RMRT) Mixed (MIXD) Small and Medium Enterprise (SMEL) Non Small and Medium Enterprise Corporate (NSML) Other (OTHR)	NO	NO	{LIST}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS11	Risk Transfer Method	In accordance with Article 242(13) and (14) of Regulation (EU) No 575/2013, the securitisation risk transfer method is 'traditional' (i.e. 'true sale').	NO	NO	{Y/N}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS12	Trigger Measurements/Ratios	Has any underlying exposure-related trigger event occurred? These include any delinquency, dilution, default, loss, stop-substitution, stop-revolving, or similar exposure-related events which impact the securitisation, as at the data cut-off date. This also includes if there is a debit balance on any PDL or an asset deficiency.	NO	NO	{Y/N}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS13	Revolving/ Ramp-Up Period End-Date	Enter the date at which the securitisation's revolving or ramp-up period is scheduled to cease. Enter the securitisation maturity date if there is a revolving period with no scheduled end date.	NO	YES	{DATEFORMAT}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS14	Principal Recoveries In The Period	Gross principal recoveries received during the period. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS15	Interest Recoveries In The Period	Gross interest recoveries received during the period. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS16	Principal Collections In The Period	Collections treated as principal in the period. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS17	Interest Collections In The Period	Collections treated as revenue in the period. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS18	Drawings Under Liquidity Facility	If the securitisation has a liquidity facility confirm whether or not there has been a drawing under the liquidity facility in the period ending on the last interest payment date.	NO	YES	{Y/N}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS19	Securitisation Excess Spread	The amount of funds left over after application of all currently-applicable stages of the waterfall, commonly referred to as 'excess spread'. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS20	Excess Spread Trapping Mechanism	Excess spread is currently trapped in the securitisation (e.g. accumulated in a separate reserve account)	NO	NO	{Y/N}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS21	Current Overcollateralisation	Current overcollateralisation of the securitisation, calculated as the ratio of (the sum of the outstanding principal balance of all underlying exposures, excluding underlying exposures classified as defaulted, as at the data cut-off date) to (the sum of the outstanding principal balance of all tranches/bonds as at the data cut-off date).	NO	NO	{PERCENTAGE}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS22	Annualised Constant Prepayment Rate	The annualised Constant Prepayment Rate (CPR) of the underlying exposures based upon the most recent periodic CPR. Periodic CPR is equal to the [(total unscheduled principal received at the end of the most recent collection period) / (the total principal balance at the start of the collection period)]. The Periodic CPR is then annualised as follows: 100*(1-((1-Periodic CPR)^number of collection periods in a year)) 'Periodic CPR' refers to the CPR during the last collection period i.e. for a securitisation with quarterly paying bonds this will usually be the prior three month period.	NO	NO	{PERCENTAGE}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS23	Dilutions	Total reductions in principal underlying exposures during the period. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS24	Gross Charge Offs In The Period	Total amount of gross principal charge-offs (i.e. before recoveries) for the period. Charge-off is as per securitisation definition, or alternatively per lender's usual practice. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS25	Repurchased Exposures	The total outstanding principal amount of underlying exposures that have been repurchased by the originator/sponsor between the immediately previous data cut-off date and the current data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}					

	A	B	C	D	E	F	G	H	I	J	K	L	M
	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
28	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS26	Restructured Exposures	The total outstanding principal amount of underlying exposures that have been restructured by the originator/sponsor between the immediately previous data cut-off date and the current data cut-off date. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
29	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS27	Annualised Constant Default Rate	The annualised Constant Default Rate (CDR) for the underlying exposures based on the periodic CDR. Periodic CDR is equal to the [(total current balance of underlying exposures classified as defaulted during the period) / (total current balance of non-defaulted underlying exposures at the beginning of the period)]. This value is then annualised as follows: 100*(1-((1-Periodic CDR)^number of collection periods in a year)) "Periodic CDR" refers to the CDR during the last collection period, i.e. for a securitisation with quarterly paying bonds this will usually be the prior three month period.	NO	NO	{PERCENTAGE}					
30	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS28	Defaulted Exposures	The total outstanding principal amount as at the data cut-off date of exposures in default as at the cut-off date, using the definition of default specified in the securitisation documentation Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
31	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS29	Defaulted Exposures CRR	The total outstanding principal amount as at the data cut-off date of exposures in default as at the cut-off date, using the definition of default specified in Article 178 of Regulation (EU) No 575/2013. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}					
32	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS30	Risk Weight Approach	Indicate which risk weight approach was used by the originator to produce the risk weight attached to the underlying exposures, in accordance with Regulation (EU) 575/2013: Standardised Approach (STND) Foundation Internal Ratings-Based (FIRB) Advanced Internal Ratings-Based (ADIR)	NO	YES	{LIST}					
33	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS31	Obligor Probability Of Default in Range [0.00%,0.10%)	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 0.00%<= x < 0.10%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	{PERCENTAGE}					
34	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS32	Obligor Probability Of Default in Range [0.10%,0.25%)	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 0.10%<= x < 0.25%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	{PERCENTAGE}					
35	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS33	Obligor Probability Of Default in Range [0.25%,1.00%)	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 0.25%<= x < 1.00%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	{PERCENTAGE}					
36	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS34	Obligor Probability Of Default in Range [1.00%,7.50%)	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 1.00%<= x < 7.50%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	{PERCENTAGE}					
37	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS35	Obligor Probability Of Default in Range [7.50%,20.00%)	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 7.50%<= x < 20.00%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	{PERCENTAGE}					
38	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS36	Obligor Probability Of Default in Range [20.00%,100.00%]	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 20.00%<= x <= 100.00%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	{PERCENTAGE}					
39	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS37	Internal Loss Given Default Estimate	The originator's latest Loss Given Default estimate for the underlying exposure in a downturn scenario, weighted using the total outstanding principal balance of the underlying exposures as at the data cut-off date. Where there is no regulatory requirement to calculate Loss Given Default, enter ND5.	NO	YES	{PERCENTAGE}					
40	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS38	Arrears 1-29 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 1 and 29 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	NO	NO	{PERCENTAGE}					
41	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS39	Arrears 30-59 Days	The percentage of exposures in arrears on principal and/or interest payments due for a period between 30 and 59 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	{PERCENTAGE}					
42	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS40	Arrears 60-89 Days	The percentage of exposures in arrears on principal and/or interest payments due for a period between 60 and 89 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	{PERCENTAGE}					
43	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS41	Arrears 90-119 Days	The percentage of exposures in arrears on principal and/or interest payments due for a period between 90 and 119 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	{PERCENTAGE}					
44	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS42	Arrears 120-149 Days	The percentage of exposures in arrears on principal and/or interest payments due for a period between 120 and 149 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	{PERCENTAGE}					
45	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS43	Arrears 150-179 Days	The percentage of exposures in arrears on principal and/or interest payments due for a period between 150 and 179 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	{PERCENTAGE}					
46	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS44	Arrears 180+ Days	The percentage of exposures in arrears on principal and/or interest payments due for a period for 180 days or more as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	{PERCENTAGE}					
47	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	Tests/Events/Triggers information section										
48	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR1	Unique Identifier	Report the same unique identifier here as the one entered in field IVSS1.	NO	NO	{ALPHANUM-28}					
49	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR2	Original Test/Event/Trigger Identifier	The original unique test/event/trigger identifier. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
50	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR3	New Test/Event/Trigger Identifier	If the original identifier in field IVSR2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in IVSR2. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
51	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR4	Description	Describe the test/event/trigger, including any formulae. This is a free text field, however the description of the test/event/trigger includes any formulae and key definitions to allow an investor/potential investor to form a reasonable view of the test/event/trigger and any conditions and consequences attached to it.	NO	NO	{ALPHANUM-10000}					
52	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR5	Threshold Level	Enter the level at which the test is deemed to have been met, the trigger is deemed to have been breached, or at which any other action is deemed to occur, as applicable given the type of test/event/trigger being reported. In the event of non-numerical tests/events/triggers, enter ND5.	NO	YES	{NUMERIC}					
53	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR6	Actual Value	Enter the current value of the measure being compared against the threshold level. In the event of non-numerical tests/events/triggers, enter ND5. Where percentages are being entered, these are to be entered in the form of percentage points, e.g. 99.50 for 99.50%, e.g. 0.006 for 0.006%.	NO	YES	{NUMERIC}					
54	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR7	Status	Is this status of the test/event/trigger set to 'Breach' (i.e. the test has not been met or the trigger conditions have been met) at the data cut-off date?	NO	NO	{Y/N}					
55	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR8	Cure Period	Enter the maximum number of days granted for this test/trigger to be brought back into compliance with the required level. If no time is granted (i.e. there is no Cure Period), enter 0.	NO	YES	{INTEGER-9999}					
56	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR9	Calculation Frequency	Enter the number of calendar days' interval for calculating the test. Use round numbers, for example 7 for weekly, 30 for monthly, 90 for quarterly, and 365 yearly.	NO	YES	{INTEGER-9999}					

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
57	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR10	Consequence for Breach	Enter the consequence, as per the securitisation documentation, for this test/event/trigger not being satisfied (i.e. being breached): Change in the priority of payments (CHPP) Replacement of a counterparty (CHCP) Both change in the priority of payments and replacement of a counterparty (BOTH) Other consequence (OTHR)	NO	NO	{LIST}					
58	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section		Cash-flow information section									
59	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF1	Unique Identifier	Report the same unique identifier here as the one entered into field IVSS1.	NO	NO	{ALPHANUM-28}					
60	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF2	Original Cashflow Item Identifier	The original unique cashflow item identifier. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
61	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF3	New Cashflow Item Identifier	If the original identifier in field IVSF2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in IVSF2. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
62	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF4	Cashflow Item	List the cashflow item. This field is to be completed in the order of the applicable priority of receipts or payments as at the data cut-off date. That is, each source of cash inflows must be listed in turn, after which sources of cash outflows must be listed.	NO	NO	{ALPHANUM-1000}					
63	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF5	Amount Paid During Period	What are the funds paid out as per the priority of payments for this item? Enter negative values for funds paid out, positive values for funds received. Note that the "Amount Paid During Period" value entered in a given line (e.g. in line B) plus the "Available Funds Post" value entered in the preceding line (e.g. line A) together equal the "Available Funds Post" value entered in this line (e.g. line B). Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
64	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF6	Available Funds Post	What are the funds available to the priority of payments after to the application of the cashflow item? Note that the "Amount Paid In During Period" value entered in a given line (e.g. in line B) plus the "Available Funds Post" value entered in the preceding line (e.g. line A) together equal the "Available Funds Post" value entered in this line (e.g. line B). Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 12: NON-ABCP_INV_REP	**Securitisation information section**		**Securitisation information section**									
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS1	Unique Identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) .../... [include number of the disclosure RTS].	NO	NO	(ALPHANUM-28)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS2	Data Cut-Off Date	The data cut-off date for this data submission. This must match the data cut-off date in the applicable underlying exposure templates submitted.	NO	NO	(DATEFORMAT)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS3	Securitisation Name	Enter the name of the securitisation.	NO	NO	(ALPHANUM-100)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS4	Reporting Entity Name	The full legal name of the entity designated as per Article 7(2) of Regulation (EU) 2017/2402; that name must match the name entered in for this entity in field SESP3 in the counterparty information section. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO	(ALPHANUM-100)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS5	Reporting Entity Contact Person	First and Last name of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO	(ALPHANUM-256)	BR19	Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS6	Reporting Entity Contact Telephone	Direct telephone number(s) of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO	(TELEPHONE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS7	Reporting Entity Contact Emails	Direct email address(es) of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO	(ALPHANUM-256)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS8	Risk Retention Method	Method for complying with risk retention requirements in the EU (e.g. Article 6 of Regulation (EU) 2017/2402, or until entry into force, Article 405 of Regulation (EU) 575/2013); Vertical slice - i.e. Article 6(3)(a) (VSLC) Seller's share - i.e. Article 6(3)(b) (SLLS) Randomly-selected exposures kept on balance sheet - i.e. Article 6(3)(c) (RSEX) First loss tranche - i.e. Article 6(3)(d) (FLTR) First loss exposure in each asset - i.e. Article 6(3)(e) (FLEX) No compliance with risk retention requirements (NCOM) Other (OTHR)	NO	NO	(LIST)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS9	Risk Retention Holder	Which entity is retaining the material net economic interest, as specified in Article 6 of Regulation (EU) 2017/2402, or until its entry into force, Article 405 of Regulation (EU) 575/2013): Originator (ORIG) Sponsor (SPON) Original Lender (OLND) Seller (SELL) No Compliance with Risk Retention Requirement (NCOM) Other (OTHR)	NO	NO	(LIST)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS10	Underlying Exposure Type	Enter the type of underlying exposures of the securitisation. If multiple types from the list below are present, enter 'Mixed' (with the exception of securitisations whose underlying exposures consist exclusively of a combination of consumer loans and automobile loans or leases—for these securitisations the value corresponding to 'Consumer loans' must be entered): Automobile Loan or Lease (ALOL) Consumer Loan (CONL) Commercial Mortgage (CMRT) Credit-Card Receivable (CCRR) Lease (LEAS) Residential Mortgage (RMRT) Mixed (MIXD) Small and Medium Enterprise (SMEL) Non Small and Medium Enterprise Corporate (NSML) Other (OTHR)	NO	NO	(LIST)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS11	Risk Transfer Method	In accordance with Article 242(13) and (14) of Regulation (EU) No 575/2013, the securitisation risk transfer method is 'traditional' (i.e. 'true sale').	NO	NO	(Y/N)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS12	Trigger Measurements/Ratios	Has any underlying exposure-related trigger event occurred? These include any delinquency, dilution, default, loss, stop-substitution, stop-revolving, or similar exposure events which impact the securitisation, as at the data cut-off date. This also includes if there is a debit balance on any PDL or an asset deficiency.	NO	NO	(Y/N)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS13	Revolving/ Ramp-Up Period End-Date	Enter the date at which the securitisation's revolving or ramp-up period is scheduled to cease. Enter the securitisation maturity date if there is a revolving period with no scheduled end date.	NO	YES	(DATEFORMAT)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS14	Principal Recoveries In The Period	Gross principal recoveries received during the period. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS15	Interest Recoveries In The Period	Gross interest recoveries received during the period. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)		Remove	All the information detailed in this Annex section are provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS16	Principal Collections In The Period	Collections treated as principal in the period. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS17	Interest Collections In The Period	Collections treated as revenue in the period. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS18	Drawings Under Liquidity Facility	If the securitisation has a liquidity facility confirm whether or not there has been a drawing under the liquidity facility in the period ending on the last interest payment date.	NO	YES	(Y/N)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS19	Securitisation Excess Spread	The amount of funds left over after application of all currently-applicable stages of the waterfall, commonly referred to as 'excess spread'. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)		Remove	All the information detailed in this Annex section are provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS20	Excess Spread Trapping Mechanism	Excess spread is currently trapped in the securitisation (e.g. accumulated in a separate reserve account)	NO	NO	(Y/N)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS21	Current Overcollateralisation	Current overcollateralisation of the securitisation, calculated as the ratio of (the sum of the outstanding principal balance of all underlying exposures, excluding underlying exposures classified as defaulted, as at the data cut-off date) to (the sum of the outstanding principal balance of all tranches/bonds as at the data cut-off date).	NO	NO	(PERCENTAGE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS22	Annualised Constant Prepayment Rate	The annualised Constant Prepayment Rate (CPR) of the underlying exposures based upon the most recent periodic CPR. Periodic CPR is equal to the [(total unscheduled principal received at the end of the most recent collection period) / (the total principal balance at the start of the collection period)]. The Periodic CPR is then annualised as follows: 100*(1-((1-Periodic CPR)^number of collection periods in a year)) Periodic CPR' refers to the CPR during the last collection period i.e. for a securitisation with quarterly paying bonds this will usually be the prior three month period.	NO	NO	(PERCENTAGE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS23	Dilutions	Total reductions in principal underlying exposures during the period. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS24	Gross Charge Offs In The Period	Total amount of gross principal charge-offs (i.e. before recoveries) for the period. Charge-off is as per securitisation definition, or alternatively per lender's usual practice. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS25	Repurchased Exposures	The total outstanding principal amount of underlying exposures that have been repurchased by the originator/sponsor between the immediately previous data cut-off date and the current data cut-off date. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS26	Restructured Exposures	The total outstanding principal amount of underlying exposures that have been restructured by the originator/sponsor between the immediately previous data cut-off date and the current data cut-off date. Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS27	Annualised Constant Default Rate	The annualised Constant Default Rate (CDR) for the underlying exposures based on the periodic CDR. Periodic CDR is equal to the [(total current balance of underlying exposures classified as defaulted during the period) / (total current balance of non-defaulted underlying exposures at the beginning of the period)]. This value is then annualised as follows: 100*(1-((1-Periodic CDR)^number of collection periods in a year)) "Periodic CDR" refers to the CDR during the last collection period, i.e. for a securitisation with quarterly paying bonds this will usually be the prior three month period.	NO	NO	(PERCENTAGE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS28	Defaulted Exposures	The total outstanding principal amount as at the data cut-off date of exposures in default as at the cut-off date, using the definition of default specified in the securitisation documentation. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS29	Defaulted Exposures CRR	The total outstanding principal amount as at the data cut-off date of exposures in default as at the cut-off date, using the definition of default specified in Article 178 of Regulation (EU) No 575/2013. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	YES	YES	(MONETARY)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS30	Risk Weight Approach	Indicate which risk weight approach was used by the originator to produce the risk weight attached to the underlying exposures, in accordance with Regulation (EU) 575/2013: Standardised Approach (STND) Foundation Internal Ratings-Based (FIRB) Advanced Internal Ratings-Based (ADIR)	NO	YES	(LIST)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS31	Obligor Probability Of Default in Range [0.00%, 0.10%]	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 0.00%<= x < 0.10%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	(PERCENTAGE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS32	Obligor Probability Of Default in Range [0.10%, 0.25%]	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 0.10%<= x < 0.25%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	(PERCENTAGE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS33	Obligor Probability Of Default in Range [0.25%, 1.00%]	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 0.25%<= x < 1.00%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	(PERCENTAGE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS34	Obligor Probability Of Default in Range [1.00%, 7.50%]	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 1.00%<= x < 7.50%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	(PERCENTAGE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS35	Obligor Probability Of Default in Range [7.50%, 20.00%]	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 7.50%<= x < 20.00%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	(PERCENTAGE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS36	Obligor Probability Of Default in Range [20.00%, 100.00%]	The total outstanding amount of underlying exposures whose one-year-ahead probability of default has been assessed as in the range 20.00%<= x <= 100.00%. This estimate can either come from the originator or the relevant national central bank. Where there is no regulatory requirement to calculate Probability of Default, enter ND5.	NO	YES	(PERCENTAGE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS37	Internal Loss Given Default Estimate	The originator's latest Loss Given Default estimate for the underlying exposure in a downturn scenario, weighted using the total outstanding principal balance of the underlying exposures as at the data cut-off date. Where there is no regulatory requirement to calculate Loss Given Default, enter ND5.	NO	YES	(PERCENTAGE)		Remove	All the information detailed in this Annex section is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
40	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS38	Arrears 1-29 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 1 and 29 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	NO	NO	(PERCENTAGE)		Remove	All the information detailed in this Annex sction is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
41	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS39	Arrears 30-59 Days	The percentage of exposures in arrears in arrears on principal and/or interest payments due for a period between 30 and 59 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	(PERCENTAGE)		Remove	All the information detailed in this Annex sction is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
42	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS40	Arrears 60-89 Days	The percentage of exposures in arrears on principal and/or interest payments due for a period between 60 and 89 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	(PERCENTAGE)		Remove	All the information detailed in this Annex sction is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
43	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS41	Arrears 90-119 Days	The percentage of exposures in arrears on principal and/or interest payments due for a period between 90 and 119 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	(PERCENTAGE)		Remove	All the information detailed in this Annex sction is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
44	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS42	Arrears 120-149 Days	The percentage of exposures in arrears on principal and/or interest payments due for a period between 120 and 149 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	(PERCENTAGE)		Remove	All the information detailed in this Annex sction is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
45	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS43	Arrears 150-179 Days	The percentage of exposures in arrears on principal and/or interest payments due for a period between 150 and 179 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	(PERCENTAGE)		Remove	All the information detailed in this Annex sction is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
46	ANNEX 12: NON-ABCP_INV_REP	Securitisation information section	IVSS44	Arrears 180+ Days	The percentage of exposures in arrears on principal and/or interest payments due for a period for 180 days or more as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures in this category of arrears, relative to the total outstanding principal amount of all exposures as at the data cut-off date.	NO	NO	(PERCENTAGE)		Remove	All the information detailed in this Annex sction is provided to investors at transaction origination or within the quarterly Investor Reports. There is no need to restate what it has already been given to them.		
47	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section		Tests/Events/Triggers information section									
48	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR1	Unique Identifier	Report the same unique identifier here as the one entered into field IVSS1.	NO	NO	(ALPHANUM-28)		Remove	The events and trigger that may lead to a modification or a termination of the transaction are already detailed in the Junior Collateral Security Agreement. There is no need to restate what it has already been contractually established.		
49	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR2	Original Test/Event/Trigger Identifier	The original unique test/event/trigger identifier. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)		Remove	The events and trigger that may lead to a modification or a termination of the transaction are already detailed in the Junior Collateral Security Agreement. There is no need to restate what it has already been contractually established.		
50	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR3	New Test/Event/Trigger Identifier	If the original identifier in field IVSR2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in IVSR2. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)		Remove	The events and trigger that may lead to a modification or a termination of the transaction are already detailed in the Junior Collateral Security Agreement. There is no need to restate what it has already been contractually established.		
51	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR4	Description	Describe the test/event/trigger, including any formulae. This is a free text field, however the description of the test/event/trigger includes any formulae and key definitions to allow an investor/potential investor to form a reasonable view of the test/event/trigger and any conditions and consequences attached to it.	NO	NO	(ALPHANUM-10000)		Remove	The events and trigger that may lead to a modification or a termination of the transaction are already detailed in the Junior Collateral Security Agreement. There is no need to restate what it has already been contractually established.		
52	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR5	Threshold Level	Enter the level at which the test is deemed to have been met, the trigger is deemed to have been breached, or at which any other action is deemed to occur, as applicable given the type of test/event/trigger being reported. In the event of non-numerical tests/events/triggers, enter ND5.	NO	YES	(NUMERIC)		Remove	The events and trigger that may lead to a modification or a termination of the transaction are already detailed in the Junior Collateral Security Agreement. There is no need to restate what it has already been contractually established.		
53	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR6	Actual Value	Enter the current value of the measure being compared against the threshold level. In the event of non-numerical tests/events/triggers, enter ND5. Where percentages are being entered, these are to be entered in the form of percentage points, e.g. 99.50 for 99.50%, e.g. 0.006 for 0.006%.	NO	YES	(NUMERIC)		Remove	The events and trigger that may lead to a modification or a termination of the transaction are already detailed in the Junior Collateral Security Agreement. There is no need to restate what it has already been contractually established.		
54	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR7	Status	Is this status of the test/event/trigger set to 'Breach' (i.e. the test has not been met or the trigger conditions have been met) at the data cut-off date?	NO	NO	(Y/N)		Remove	The events and trigger that may lead to a modification or a termination of the transaction are already detailed in the Junior Collateral Security Agreement. There is no need to restate what it has already been contractually established.		
55	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR8	Cure Period	Enter the maximum number of days granted for this test/trigger to be brought back into compliance with the required level. If no time is granted (i.e. there is no Cure Period), enter 0.	NO	YES	(INTEGER-9999)		Remove	The events and trigger that may lead to a modification or a termination of the transaction are already detailed in the Junior Collateral Security Agreement. There is no need to restate what it has already been contractually established.		
56	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR9	Calculation Frequency	Enter the number of calendar days' interval for calculating the test. Use round numbers, for example 7 for weekly, 30 for monthly, 90 for quarterly, and 365 yearly.	NO	YES	(INTEGER-9999)		Remove	The events and trigger that may lead to a modification or a termination of the transaction are already detailed in the Junior Collateral Security Agreement. There is no need to restate what it has already been contractually established.		
57	ANNEX 12: NON-ABCP_INV_REP	Tests/Events/Triggers information section	IVSR10	Consequence for Breach	Enter the consequence, as per the securitisation documentation, for this test/event/trigger not being satisfied (i.e. being breached): Change in the priority of payments (CHPP) Replacement of a counterparty (CHCP) Both change in the priority of payments and replacement of a counterparty (BOTH) Other consequence (OTHR)	NO	NO	(LIST)		Remove	The events and trigger that may lead to a modification or a termination of the transaction are already detailed in the Junior Collateral Security Agreement. There is no need to restate what it has already been contractually established.		
58	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section		Cash-flow information section									
59	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF1	Unique Identifier	Report the same unique identifier here as the one entered into field IVSS1.	NO	NO	(ALPHANUM-28)		Remove	The cash flow projection is already provided to investors at transaction origination. Nevertheless, they can detect the ongoing amortisation and lossess allocation through Investor Reports. The fields in this section just assemble them in a synthetic sheet		
60	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF2	Original Cashflow Item Identifier	The original unique cashflow item identifier. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)		Remove	The cash flow projection is already provided to investors at transaction origination. Nevertheless, they can detect the ongoing amortisation and lossess allocation through Investor Reports. The fields in this section just assemble them in a synthetic sheet		
61	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF3	New Cashflow Item Identifier	If the original identifier in field IVSF2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in IVSF2. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)		Remove	The cash flow projection is already provided to investors at transaction origination. Nevertheless, they can detect the ongoing amortisation and lossess allocation through Investor Reports. The fields in this section just assemble them in a synthetic sheet		
62	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF4	Cashflow Item	List the cashflow item. This field is to be completed in the order of the applicable priority of receipts or payments as at the data cut-off date. That is, each source of cash inflows must be listed in turn, after which sources of cash outflows must be listed.	NO	NO	(ALPHANUM-1000)		Remove	The cash flow projection is already provided to investors at transaction origination. Nevertheless, they can detect the ongoing amortisation and lossess allocation through Investor Reports. The fields in this section just assemble them in a synthetic sheet		
63	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF5	Amount Paid During Period	What are the funds paid out as per the priority of payments for this item? Enter negative values for funds paid out, positive values for funds received. Note that the "Amount Paid During Period" value entered in a given line (e.g. in line B) plus the "Available Funds Post" value entered in the preceding line (e.g. line A) together equal the "Available Funds Post" value entered in this line (e.g. line B). Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)		Remove	The cash flow projection is already provided to investors at transaction origination. Nevertheless, they can detect the ongoing amortisation and lossess allocation through Investor Reports. The fields in this section just assemble them in a synthetic sheet		
64	ANNEX 12: NON-ABCP_INV_REP	Cash-flow information section	IVSF6	Available Funds Post	What are the funds available to the priority of payments after to the application of the cashflow item? Note that the "Amount Paid In During Period" value entered in a given line (e.g. in line B) plus the "Available Funds Post" value entered in the preceding line (e.g. line A) together equal the "Available Funds Post" value entered in this line (e.g. line B). Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)		Remove	The cash flow projection is already provided to investors at transaction origination. Nevertheless, they can detect the ongoing amortisation and lossess allocation through Investor Reports. The fields in this section just assemble them in a synthetic sheet		

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 13: ABCP_INV_REP	Programme information section		Programme information section									
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS1	Unique Identifier - ABCP Programme	The unique identifier assigned by the reporting entity to this ABCP programme in accordance with Article 11(1) of Delegated Regulation (EU) .../... [include number of the disclosure RTS].	NO	NO	{ALPHANUM-28}					
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS2	Data Cut-Off Date	The data cut-off date for this data submission.	NO	NO	{DATEFORMAT}					
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS3	Reporting Entity Name	The full legal name of the entity designated as per Article 7(2) of Regulation (EU) 2017/2402; that name must match the name entered in for that entity in field SEAP3 in the counterparty information section. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO	{ALPHANUM-100}					
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS4	Reporting Entity Contact Person	First and Last name of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO	{ALPHANUM-256}	BR19				
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS5	Reporting Entity Contact Telephone	Direct telephone number(s) of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO	{TELEPHONE}					
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS6	Reporting Entity Contact Emails	Direct email address(es) of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO	{ALPHANUM-256}					
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS7	Trigger Measurements/Ratios	Has any underlying exposure-related trigger event occurred? These include any delinquency, dilution, default, loss, stop-substitution, stop-revolving, or similar exposure-related events which impact the securitisation, as at the data cut-off date. This also includes if there is a debit balance on any Principal Deficiency Ledger or an asset deficiency.	NO	YES	{Y/N}					
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS8	Non-Compliant Exposures	Pursuant to Article 26(1) of Regulation (EU) 2017/2402, enter the total value of exposures, using the current balance as at the data cut-off date, not compliant with Article 24(9), 24(10), and 24(11) of Regulation (EU) 2017/2402. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES	{MONETARY}					
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS9	Weighted Average Life	Enter the remaining weighted average life of the pool of exposures underlying this ABCP programme, expressed in years.	YES	YES	{INTEGER-9999}					
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS10	Risk Retention Method	Method for complying with risk retention requirements in the EU (e.g. Article 6 of Regulation (EU) 2017/2402, or until entry into force, Article 405 of Regulation (EU) 575/2013): Vertical slice - i.e. Article 6(3)(a) (VSLC) Seller's share - i.e. Article 6(3)(b) (SLLS) Randomly-selected exposures kept on balance sheet - i.e. Article 6(3)(c) (RSEX) First loss tranche - i.e. Article 6(3)(d) (FLTR) First loss exposure in each asset - i.e. Article 6(3)(e) (FLEX) No compliance with risk retention requirements (NCOM) Other (OTHR)	NO	YES	{LIST}					
ANNEX 13: ABCP_INV_REP	Programme information section	IVAS11	Risk Retention Holder	Which entity is retaining the material net economic interest, as specified in Article 6 of Regulation (EU) 2017/2402, or until its entry into force, Article 405 of Regulation (EU) 575/2013): Originator (ORIG) Sponsor (SPON) Original Lender (OLND) Seller (SELL) No Compliance with Risk Retention Requirement (NCOM) Other (OTHR)	NO	YES	{LIST}					
ANNEX 13: ABCP_INV_REP	Transaction information section		Transaction information section									
ANNEX 13: ABCP_INV_REP	Transaction information section	IVAN1	Unique Identifier - ABCP Programme	Report the same unique ABCP programme identifier here as the one entered into field IVAS1.	NO	NO	{ALPHANUM-28}					
ANNEX 13: ABCP_INV_REP	Transaction information section	IVAN2	Unique Identifier - ABCP Transaction	The unique identifier assigned by the reporting entity to this ABCP transaction in accordance with Article 11(2) of Delegated Regulation (EU) .../... [include number of the disclosure RTS].	NO	NO	{ALPHANUM-36}					
ANNEX 13: ABCP_INV_REP	Transaction information section	IVAN3	Data Cut-Off Date	The data cut-off date for this data submission. This must match the data cut-off date in the underlying exposure templates submitted under Annex XI.	NO	NO	{DATEFORMAT}					
ANNEX 13: ABCP_INV_REP	Transaction information section	IVAN4	NACE Industry Code	Originator industry NACE Code, as set out in Regulation (EC) No 1893/2006.	NO	YES	{NACE}					
ANNEX 13: ABCP_INV_REP	Transaction information section	IVAN5	Risk Retention Method	Method for complying with risk retention requirements in the EU (e.g. Article 6 of Regulation (EU) 2017/2402, or until entry into force, Article 405 of Regulation (EU) 575/2013): Vertical slice - i.e. Article 6(3)(a) (VSLC) Seller's share - i.e. Article 6(3)(b) (SLLS) Randomly-selected exposures kept on balance sheet - i.e. Article 6(3)(c) (RSEX) First loss tranche - i.e. Article 6(3)(d) (FLTR) First loss exposure in each asset - i.e. Article 6(3)(e) (FLEX) No compliance with risk retention requirements (NCOM) Other (OTHR)	NO	YES	{LIST}					
ANNEX 13: ABCP_INV_REP	Transaction information section	IVAN6	Risk Retention Holder	Which entity is retaining the material net economic interest, as specified in Article 6 of Regulation (EU) 2017/2402, or until its entry into force, Article 405 of Regulation (EU) 575/2013): Originator (ORIG) Sponsor (SPON) Original Lender (OLND) Seller (SELL) No Compliance with Risk Retention Requirement (NCOM) Other (OTHR)	NO	YES	{LIST}					
ANNEX 13: ABCP_INV_REP	Transaction information section	IVAN7	Weighted Average Life	Enter the remaining weighted average life of the pool of exposures underlying this transaction, expressed in years.	YES	YES	{INTEGER-9999}					
ANNEX 13: ABCP_INV_REP	Tests/Events/Triggers information section		Tests/Events/Triggers information section									
ANNEX 13: ABCP_INV_REP	Tests/Events/Triggers information section	IVAR1	Unique Identifier - ABCP Transaction	Report the same unique ABCP transaction identifier here as the one entered into field IVAN2.	NO	NO	{ALPHANUM-36}					
ANNEX 13: ABCP_INV_REP	Tests/Events/Triggers information section	IVAR2	Original Test/Event/Trigger Identifier	The original unique test/event/trigger identifier. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
ANNEX 13: ABCP_INV_REP	Tests/Events/Triggers information section	IVAR3	New Test/Event/Trigger Identifier	If the original identifier in field IVAR2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in IVAR2. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
ANNEX 13: ABCP_INV_REP	Tests/Events/Triggers information section	IVAR4	Description	Describe the test/event/trigger, including any formulae. This is a free text field, however the description of the test/event/trigger includes any formulae and key definitions to allow an investor/potential investor to form a reasonable view of the test/event/trigger and any conditions and consequences attached to it.	NO	NO	{ALPHANUM-10000}					
ANNEX 13: ABCP_INV_REP	Tests/Events/Triggers information section	IVAR5	Status	Has the test been met as at the data cut-off date? In the event of a trigger, is the trigger not being breached?	NO	NO	{Y/N}					
ANNEX 13: ABCP_INV_REP	Tests/Events/Triggers information section	IVAR6	Consequence for Breach	Enter the consequence, as per the securitisation documentation, for this test/event/trigger not being satisfied (i.e. being breached): Change in the priority of payments (CHPP) Replacement of a counterparty (CHCP) Both change in the priority of payments and replacement of a counterparty (BOTH) Other consequence (OTHR)	NO	NO	{LIST}					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
					A	B	C	D	E	F	G	H	I	J	K	L	M
2	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section			Securitisation information section								
3	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS1	Unique Identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) …/… [include number of the disclosure RTS].	NO	NO	{ALPHANUM-28}		Remove			
4	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS2	Data Cut-Off Date	The data cut-off date for this data submission. When submitted alongside an underlying exposures and investor report data submission, this must match the data cut-off date in the applicable underlying exposure and investor report templates submitted.	NO	NO	{DATEFORMAT}		Remove			
5	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS3	No Longer STS	Has the securitisation ceased to meet STS requirements? If the securitisation has never had STS status, then enter ND5.	NO	YES	{Y/N}		Remove			
6	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS4	Remedial Actions	Have competent authorities taken any remedial actions relating to this securitisation? If the securitisation is not an STS securitisation, then enter ND5.	NO	YES	{Y/N}		Remove			
7	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS5	Administrative Actions	Have competent authorities taken any administrative actions relating to this securitisation? If the securitisation is not an STS securitisation, then enter ND5.	NO	YES	{Y/N}		Remove			
8	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS6	Material Amendment to Transaction Documents	Describe any material amendments made to transaction documents, including the name and item code (pursuant to Table 3 in Annex I) of the document as well as a detailed description of the amendments.	NO	YES	{ALPHANUM-10000}		Remove			
9	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS7	Perfection Of Sale	Pursuant to Article 20(5) of Regulation (EU) 2017/2402, is the transfer of underlying exposures to the SSPE (i.e. perfection of sale) being performed after the securitisation closing date?	NO	YES	{Y/N}		Remove			
10	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS8	Current Waterfall Type	Choose, from the list below, the closest waterfall arrangement currently applicable to the securitisation: Turbo Waterfall (TRWT) Sequential Waterfall (SQWT) Pro-rata Waterfall (PRWT) Currently Sequential, with Possibility to Switch to Pro-rata in the Future (SQPR) Currently Pro-rata, with Possibility to Switch to Sequential in the Future (PRSQ) Other (OTHR)	NO	NO	{LIST}		Remove			
11	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS9	Master Trust Type	If the securitisation has a master trust structure, select the most appropriate description of the structure: Each SSPE is independent from other SSPEs with respect to note issuance and cashflow distribution (a.k.a. 'capitalist structure') (CSTR) Losses are shared across all SSPEs and single classes of notes are issued independently from more senior or junior classes (a.k.a. 'socialist structure' or 'de-linked master trust') (SSTR) Other (OTHR)	NO	YES	{LIST}		Remove			
12	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS10	SSPE Value	If the securitisation has a master trust structure, enter the face value of all underlying exposures (principal and charges) in which the trust or SSPE has a beneficial interest at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}		Remove			
13	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS11	SSPE Principal Value	If the securitisation has a master trust structure, enter the face value of all underlying exposures (principal only) in which the trust had a beneficial interest at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}		Remove			
14	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS12	SSPE Number Of Accounts	If the securitisation has a master trust structure, enter the number of accounts in which the trust or SSPE has a beneficial interest at the data cut-off date.	NO	YES	{INTEGER-999999999}		Remove			
15	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS13	Note Principal Balance	If the securitisation has a master trust structure, enter the face value of all asset-backed notes, collateralised by the underlying exposures in the trust. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}		Remove			
16	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS14	Seller Share	If the securitisation has a master trust structure, enter the originator's interest in the trust, expressed as a percentage. In the event of multiple originators, enter the aggregate interest across all originators.	NO	YES	{PERCENTAGE}		Remove			
17	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS15	Funding Share	If the securitisation has a master trust structure, enter the SSPE's interest of this series in the trust at the data cut-off date, expressed as a percentage.	NO	YES	{PERCENTAGE}		Remove			
18	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS16	Revenue Allocated To This Series	If the securitisation has a master trust structure, enter the revenue amounts allocated to this series from the trust. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}		Remove			
19	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS17	Interest Rate Swap Benchmark	Describe the type of interest rate swap benchmark on the payer leg of the swap is fixed to: MuniAAA (MAAA) FutureSWAP (FUSW) LIBID (LIBI) LIBOR (LIBO) SWAP (SWAP) Treasury (TREA) Euribor (EURI) Pfandbriefe (PFAN) EONIA (EONA) EONIASwaps (EONS) EURODOLLAR (EUUS) EuroSwiss (EUCH) TIBOR (TIBO) ISDAFIX (ISDA) GCFRepo (GCFR) STIBOR (STBO) BBSW (BBSW) JIBAR (JIBA) BUBOR (BUBO) CDOR (CDOR) CIBOR (CIBO) MOSPRIM (MOSP) NIBOR (NIBO) PRIBOR (PRBO) TELBOR (TLBO) WIBOR (WIBO) Bank of England Base Rate (BOER) European Central Bank Base Rate (ECBR) Lender's Own Rate (LDOR) Other (OTHR)	NO	YES	{LIST}		Remove			
20	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS18	Interest Rate Swap Maturity Date	Date of maturity for the interest rate swap.	NO	YES	{DATEFORMAT}		Remove			
21	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS19	Interest Rate Swap Notional	Interest rate swap notional amount as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}		Remove			
22	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS20	Currency Swap Payer Currency	Enter the currency that the payer leg of the swap is paying.	NO	YES	{CURRENCYCODE_3}		Remove			

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
23	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS21	Currency Swap Receiver Currency	Enter the currency that the receiver leg of the swap is paying.	NO	YES	{CURRENCYCODE_3}		Remove			
24	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS22	Exchange Rate For Currency Swap	The exchange rate that has been set for a currency swap.	NO	YES	{PERCENTAGE}		Remove			
25	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS23	Currency Swap Maturity Date	Date of maturity for the currency swap.	NO	YES	{DATEFORMAT}		Remove			
26	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Securitisation information section	SESS24	Currency Swap Notional	Currency swap notional amount as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}		Remove			
27	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section			Tranche/bond-level information section								
28	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO	{ALPHANUM-28}					
29	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST2	Original Tranche Identifier	The original unique identifier assigned to this instrument. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
30	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST3	New Tranche Identifier	If the original identifier in field SEST2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the value in field SEST2. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
31	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST4	International Securities Identification Number	The ISIN code assigned to this tranche, where applicable.	NO	YES	{ISIN}					
32	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST5	Tranche Name	The designation (typically a letter and/or number) given to this tranche of bonds (or class of securities) which exhibit the same rights, priorities and characteristics as defined in the prospectus i.e. Series 1, Class A1 etc.	NO	YES	{ALPHANUM-100}					
33	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST6	Tranche/Bond Type	Select the most appropriate option to describe the repayment profile of the instrument: Hard bullet (i.e. fixed maturity date) (HBUL) Soft bullet (i.e. scheduled maturity date can be extended to the legal maturity date) (SBUL) Scheduled amortisation (i.e. repayment of principal on scheduled amortisation dates) (SAMO) Controlled amortisation (i.e. repayment of principal begins at a specified period) (CAMM) Other (OTHR)	NO	NO	{LIST}					
34	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST7	Currency	The currency denomination of this instrument.	NO	NO	{CURRENCYCODE_3}					
35	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST8	Original Principal Balance	The Original Principal Balance of this tranche at issuance Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
36	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST9	Current Principal Balance	The par, or notional, balance of this tranche after the current Principal Payment Date Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
37	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST10	Interest Payment Frequency	The frequency with which interest is due to be paid on this instrument: Monthly (MNTH) Quarterly (QUTR) Semi Annual (SEMI) Annual (YEAR) Other (OTHR)	NO	NO	{LIST}					
38	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST11	Interest Payment Date	The first occurring date, after the data cut-off date being reported, upon which interest payments are scheduled to be distributed to bondholders of this tranche.	NO	YES	{DATEFORMAT}					
39	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST12	Principal Payment Date	The first occurring date, after the data cut-off date being reported, upon which principal payments are scheduled to be distributed to bondholders of this tranche.	NO	YES	{DATEFORMAT}					
40	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST13	Current Coupon	The coupon on the instrument in basis points.	NO	NO	{PERCENTAGE}					
41	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST14	Current Interest Rate Margin/Spread	The coupon spread applied to the reference interest index as defined in the offering document applicable to the specific instrument in basis points.	NO	YES	{PERCENTAGE}					
42	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST15	Coupon Floor	The coupon floor of the instrument.	NO	YES	{PERCENTAGE}					
43	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST16	Coupon Cap	The coupon cap of the instrument.	NO	YES	{PERCENTAGE}					
44	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST17	Step-Up/Step-Down Coupon Value	If any, what is the value of the Step-up/Step-down coupon as per the terms and conditions of the securitisation/programme?	NO	YES	{PERCENTAGE}					
45	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST18	Step-Up/Step-Down Coupon Date	If any, what is the date on which the coupon definition is supposed to change as per the terms and conditions of the securitisation/programme?	NO	YES	{DATEFORMAT}					
46	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST19	Business Day Convention	Business day convention used for the calculation of interest due: Following (FWNG) Modified Following (MODF) Nearest (NEAR) Preceding (PREC) Other (OTHR)	NO	YES	{LIST}					

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
47	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST20	Current Interest Rate Index	The base reference interest index currently applicable (the reference rate off which the interest rate is set): MuniAAA (MAAA) FutureSWAP (FUSW) LIBID (LIBI) LIBOR (LIBO) SWAP (SWAP) Treasury (TREA) Euribor (EURI) Pfandbriefe (PFAN) EONIA (EONA) EONIASwaps (EONS) EURODOLLAR (EUUS) EuroSwiss (EUCH) TIBOR (TIBO) ISDAFIX (ISDA) GCFRepo (GCFR) STIBOR (STBO) BBSW (BBSW) JIBAR (JIBA) BUBOR (BUBO) CDOR (CDOR) CIBOR (CIBO) MOSPRIM (MOSP) NIBOR (NIBO) PRIBOR (PRBO) TELBOR (TLBO) WIBOR (WIBO) Bank of England Base Rate (BOER) European Central Bank Base Rate (ECBR) Lender's Own Rate (LDOR) Other (OTHR)	NO	YES	{LIST}					
48	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST21	Current Interest Rate Index Tenor	Tenor of the current interest rate index: Overnight (OVNG) IntraDay (INDA) 1 day (DAIL) 1 week (WEEK) 2 week (TOWK) 1 month (MNTH) 2 month (TOMN) 3 month (QUTR) 4 month (FOMN) 6 month (SEMI) 12 month (YEAR) On Demand (ONDE) Other (OTHR)	NO	YES	{LIST}					
49	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST22	Issue Date	Date that this instrument was issued.	NO	NO	{DATEFORMAT}					
50	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST23	Disbursement Date	First date starting on which the amount of interest payable on the instrument is calculated.	NO	YES	{DATEFORMAT}					
51	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST24	Legal Maturity	The date before which this instrument must be repaid in order not to be in default.	NO	YES	{DATEFORMAT}					
52	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST25	Extension Clause	Select the most appropriate option to describe which party has the right to extend the maturity of the instrument, as per the terms and conditions of the securitisation/programme: SSPE only (ISUR) Noteholder (NHLD) Either SSPE or noteholder (ISNH) No option (NOPT)	NO	YES	{LIST}					
53	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST26	Next Call Date	What is the next date on which the instrument can be called as per the terms and conditions of the securitisation/programme? This excludes clean-up arrangements.	NO	YES	{DATEFORMAT}					
54	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST27	Clean-Up Call Threshold	What is the clean-up call threshold as per the terms and conditions of the securitisation/programme?	NO	YES	{ALPHANUM-1000}					
55	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST28	Next Put date	What is the next put date as per the terms and conditions of the securitisation/programme?	NO	YES	{DATEFORMAT}					
56	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST29	Day Count Convention	The 'days' convention used to calculate interest: 30 / 360 (A011) Actual / 365 (A005) Actual / 360 (A004) Actual / Actual ICMA (A006) Actual / Actual ISDA (A008) Actual / Actual AFB (A010) Actual / 366 (A009) Other (OTHR)	NO	YES	{LIST}					
57	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST30	Settlement Convention	Usual settlement convention for the tranche: T Plus One (TONE) T Plus Two (TTWO) T Plus Three (TTRE) As soon as possible (ASAP) At the end of Contract (ENDC) End of Month (MONT) Future (FUTU) Next Day (NXTD) Regular (REGU) T Plus Five (TFIV) T Plus Four (TFOR) When and if issued (WHIF) When Distributed (WDIS) When Issued (WISS) When Issued or Distributed (WHID) Other (OTHR)	NO	YES	{LIST}					
58	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST31	Current Attachment Point	The current tranche attachment point, calculated as per Article 256 of Regulation (EU) No 575/2013, and multiplied by 100.	NO	NO	{PERCENTAGE}					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
59	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST32	Original Attachment Point	The tranche attachment point at the time of issuance of the tranche notes, calculated as per Article 256 of Regulation (EU) No 575/2013, and multiplied by 100.	NO	YES	{PERCENTAGE}					
60	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST33	Current Credit Enhancement	The current tranche credit enhancement, calculated as per the originator/sponsor/SSPE's definition	NO	NO	{PERCENTAGE}					
61	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST34	Original Credit Enhancement	The tranche credit enhancement at the time of issuance of the tranche notes, calculated as per the originator/sponsor/SSPE's definition	NO	YES	{PERCENTAGE}					
62	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST35	Credit Enhancement Formula	Describe/Enter the formula used to calculate the tranche credit enhancement.	NO	NO	{ALPHANUM-1000}					
63	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST36	Pari-Passu Tranches	Enter the ISINs of all tranches (including this one) that, as at the data cut-off date, rank pari-passu with the current tranche according to the securitisation priority of payments as at the data cut-off date. In the event of multiple ISINs, all ISINs must be provided in accordance with the XML schema.	NO	YES	{ISIN}					
64	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST37	Senior Tranches	Enter the ISINs of all tranches that, as at the data cut-off date, rank senior to the current tranche according to the securitisation priority of payments as at the data cut-off date. In the event of multiple ISINs, all ISINs must be provided in accordance with the XML schema.	NO	YES	{ISIN}					
65	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST38	Outstanding Principal Deficiency Ledger Balance	The unpaid Principal Deficiency Ledger balance of the tranche in question. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}					
66	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST39	Guarantor Legal Entity Identifier	If the tranche has been guaranteed, provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the guarantor. If not guaranteed, enter ND5.	NO	YES	{LEI}					
67	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST40	Guarantor Name	Give the full legal name of the guarantor. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database. If not guaranteed, enter ND5.	NO	YES	{ALPHANUM-1000}					
68	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST41	Guarantor ESA Subsector	The ESA 2010 classification of the guarantor according to Regulation (EU) No 549/2013 ('ESA 2010'). This entry must be provided at the sub-sector level. Use one of the values available in Table 1 of Annex I to this Regulation. If not guaranteed, enter ND5.	NO	YES	{ESA}					
69	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEST42	Protection Type	List the type of protection instrument used: Credit Default Swap (CDSX) Credit-Linked Note (CLKN) Total Return Swap (TRES) Financial Guarantee (a.k.a. unfunded credit risk mitigation) (FGUA) Credit Insurance (CINS) Other (OTHR)	NO	YES	{LIST}					
70	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section		Account-level information section									
71	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SESA1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO	{ALPHANUM-28}					
72	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SESA2	Original Account Identifier	The original unique account identifier. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
73	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SESA3	New Account Identifier	If the original identifier in field SESA2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in SESA2. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
74	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SESA4	Account Type	The type of account: Cash Reserve Account (CARE) Commingling Reserve Account (CORE) Set-off Reserve Account (SORE) Liquidity Facility (LQDF) Margin Account (MGAC) Other Account (OTHR)	NO	NO	{LIST}					
75	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SESA5	Account Target Balance	The amount of funds that would be on deposit in the account in question when it is fully funded pursuant to the securitisation documentation. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}					
76	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SESA6	Account Actual Balance	The balance of funds on deposit in the account in question at the Accrual End Date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
77	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SESA7	Amortising Account	Is the account amortising over the lifetime of the securitisation?	NO	NO	{Y/N}					
78	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section		Counterparty-level information section									
79	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SESP1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO	{ALPHANUM-28}					
80	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SESP2	Counterparty Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the counterparty.	NO	NO	{LEI}					
81	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SESP3	Counterparty Name	Give the full legal name of the counterparty. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO	{ALPHANUM-100}					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
82	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SESP4	Counterparty Type	The type of counterparty: Account Bank (ABNK) Backup Account Bank (BABN) Backup Account Bank Facilitator (ABFC) Account Bank Guarantor (ABGR) Collateral Agent (CAGT) Paying Agent (PAYA) Calculation Agent (CALC) Administration Agent (ADMI) Administration Sub-Agent (ADSA) Transfer Agent (RANA) Verification agent (VERI) Security agent (SECU) Cash Advance Provider (CAPR) Collateral Provider (COLL) Guaranteed Investment Contract Provider (GICP) Insurance Policy Credit Provider (IPCP) Liquidity Facility Provider (LQFP) Backup Liquidity Facility Provider (BLQP) Savings Mortgage Participant (SVMP) Issuer (ISSR) Originator (ORIG) Seller (SELL) Sponsor of the Securitisation Special Purpose Entity (SSSP) Servicer (SERV) Backup Servicer (BSER) Backup Servicer Facilitator (BSRF) Special Servicer (SSRV) Subscriber (SUBS) Interest Rate Swap Provider (IRSP) Backup Interest Rate Swap Provider (BIPR) Currency Swap Provider (CSPR) Backup Currency Swap Provider (BCSP)	NO	NO	{LIST}					
83	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SESP5	Counterparty Country Of Establishment	Country where the counterparty is established.	NO	NO	{COUNTRYCODE_2}					
84	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SESP6	Counterparty Rating Threshold	If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the counterparty rating threshold as at the data cut-off date. In the event of multiple ratings, all ratings are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.	NO	YES	{ALPHANUM-10000}					
85	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SESP7	Counterparty Rating	If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the counterparty rating as at the data cut-off date. In the event of multiple rating thresholds, all rating thresholds are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.	NO	YES	{ALPHANUM-10000}					
86	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SESP8	Counterparty Rating Source Legal Entity Identifier	If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the Legal Entity Identifier of the provider of the counterparty rating (as specified in the Global Legal Entity Foundation (GLEIF) database) as at the data cut-off date. In the event of multiple ratings, all rating provider Legal Entity Identifiers are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.	NO	YES	{LEI}					
87	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SESP9	Counterparty Rating Source Name	If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the full name of the provider of the counterparty rating as at the data cut-off date. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database. In the event of multiple ratings, all rating provider Legal Entity Identifiers are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.	NO	YES	{ALPHANUM-100}					
88	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)		CLO Securitisation information section									
89	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO	{ALPHANUM-28}					
90	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC2	Non-Call Period End-Date	Enter the date at which any non-call period ends (e.g. when any tranche holders are prohibited from calling for the SSPE to liquidate the portfolio and redeem all tranches, to reset or refinance the tranches, etc.).	NO	YES	{DATEFORMAT}					
91	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC3	CLO Type	The CLO type that best describes this transaction: Balance Sheet Collateralized Loan Obligation (BCLO) Arbitrage Collateralized Loan Obligation (ACLO) Other (OTHR)	NO	YES	{LIST}					
92	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC4	Current Period	The current period status of the CLO: Warehouse (WRHS) Ramp-up (RMUP) Reinvestment (RINV) Post-reinvestment (PORI) Other (OTHR)	NO	NO	{LIST}					
93	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC5	Current Period Start Date	Enter the date in which the current period was entered into.	NO	YES	{DATEFORMAT}					
94	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC6	Current Period End Date	Enter the date in which the current period will/is expected to cease.	NO	YES	{DATEFORMAT}					
95	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC7	Concentration Limit	Enter the concentration limit, in percentage of the portfolio par value, that applies to any counterparty/obligor, as set out in the transaction documentation. In the event of multiple limits, enter the maximum limit (e.g. if there are two limits, depending on the rating, of 10% and 20%, then enter 20%).	NO	YES	{PERCENTAGE}					
96	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC8	Restrictions - Legal Maturity	Allowed percentage (vs. portfolio par balance) of exposures with legal final maturity that exceed the shortest legal final maturity of the tranches? (assuming clean-up option is exercised)	NO	YES	{PERCENTAGE}					
97	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC9	Restrictions - Subordinated Exposures	Allowed percentage (vs. portfolio par balance) of non first-lien exposures that can be purchased?	NO	YES	{PERCENTAGE}					
98	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC10	Restrictions - Non-Performing Exposures	Allowed percentage (vs. portfolio par balance) of non-performing exposures that can be purchased?	NO	YES	{PERCENTAGE}					
99	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC11	Restrictions - PIK Exposures	Allowed percentage (vs. portfolio par balance) of pay-in-kind exposures that can be held at any time?	NO	YES	{PERCENTAGE}					
100	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC12	Restrictions - Zero-Coupon Exposures	Allowed percentage (vs. portfolio par balance) of zero-coupon exposures that can be held at any time?	NO	YES	{PERCENTAGE}					
101	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC13	Restrictions - Equity Exposures	Allowed percentage (vs. portfolio par balance) of equity or debt-convertible-to-equity that can be purchased?	NO	YES	{PERCENTAGE}					

	A	B	C	D	E	F	G	H	I	J	K	L	M
	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
102	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC14	Restrictions - Participation Exposures	Allowed percentage (vs. portfolio par balance) of loan participations that can be purchased?	NO	YES	{PERCENTAGE}					
103	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC15	Restrictions - Discretionary Sales	Allowed percentage (vs. portfolio par balance) of discretionary sales per year?	NO	YES	{PERCENTAGE}					
104	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC16	Discretionary Sales	Actual discretionary sales, year to date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
105	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC17	Reinvestments	Amount reinvested, year to date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
106	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC18	Restrictions - Credit Enhancement	Can the CLO manager withdraw or monetise any surplus credit enhancement?	NO	NO	{Y/N}					
107	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC19	Restrictions - Quotes	Can the CLO manager obtain quotes with dealers other than the arranger?	NO	NO	{Y/N}					
108	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC20	Restrictions - Trades	Can the CLO manager obtain trade with dealers other than the arranger?	NO	NO	{Y/N}					
109	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC21	Restrictions - Issuances	Are there restrictions on the additional issuance of notes?	NO	NO	{Y/N}					
110	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC22	Restrictions - Redemptions	Are there restrictions on the origin of funds used to selectively buyback/redeem notes? (e.g. cannot use principal proceeds to effect a redemption; any redemptions must occur in the order of the notes' payment priority; must maintain or improve OC test ratios after purchase)	NO	NO	{Y/N}					
111	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC23	Restrictions - Refinancing	Are there restrictions when notes can be refinanced?	NO	NO	{Y/N}					
112	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC24	Restrictions - Note Remuneration	Are noteholders able to surrender their notes to the trustee for cancellation without receiving payment in return?	NO	NO	{Y/N}					
113	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC25	Restrictions - Credit Protection	Is the CLO manager able to buy or sell credit protection on underlying assets?	NO	NO	{Y/N}					
114	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC26	Collateral Liquidation Period	Enter the number of calendar days after which collateral must be liquidated. In case of a range or multiple possible periods, enter the minimum number of calendar days.	NO	YES	{INTEGER-9999}					
115	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Securitisation information section (CLO non-ABCP securitisations only)	SESC27	Collateral Liquidation - Waiver	Can some or all noteholders choose to waive the collateral liquidation period?	NO	NO	{Y/N}					
116	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	CLO Manager information section										
117	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO	{ALPHANUM-28}					
118	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL2	CLO Manager Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the CLO manager.	NO	NO	{LEI}					
119	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL3	Manager Name	Give the full legal name of the CLO manager. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO	{ALPHANUM-1000}					
120	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL4	Establishment Date	Date of CLO manager incorporation/establishment	NO	YES	{DATEFORMAT}					
121	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL5	Registration Date	Date of registration within the EU as an investment adviser	NO	YES	{DATEFORMAT}					
122	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL6	Employees	Total number of employees	NO	NO	{INTEGER-9999}					
123	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL7	Employees - CLOs	Total number of employees dedicated to loan trading and management of CLO portfolios	NO	NO	{INTEGER-9999}					
124	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL8	Employees - Workout	Total employees dedicated to working out distressed credits	NO	NO	{INTEGER-9999}					
125	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL9	AUM	Assets under management Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
126	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL10	AUM - Leveraged Loans	Total leveraged loan assets under management Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
127	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL11	AUM - CLOs	Total CLO assets under management Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
128	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL12	AUM - EU	Total EU assets under management Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
129	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL13	AUM - EU CLOs	Total EU CLOs under management Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
130	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL14	Number EU CLOs	Number EU CLOs under management	NO	NO	{INTEGER-9999}					
131	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL15	Capital	Total capital Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
132	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL16	Capital - Risk Retention	Capital for funding risk retention Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
133	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL17	Settlement Time	Average time needed, in calendar days, for trade settlement	NO	NO	{INTEGER-9999}					
134	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL18	Pricing Frequency	Frequency (in number of days) of pricing/re-pricing portfolios. If there are different frequencies applied, enter the weighted average frequency, using as weights the assets under management of each category, rounded to the nearest day.	NO	NO	{INTEGER-9999}					
135	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL19	Default Rate - 1 year	Average annualised default rate on the CLO securitisation-related assets managed by the CLO manager, trailing 1 year.	NO	NO	{PERCENTAGE}					
136	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL20	Default Rate - 5 years	Average annualised default rate on the CLO securitisation-related assets managed by the CLO manager, trailing 5 years.	NO	NO	{PERCENTAGE}					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
137	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	CLO Manager information section (CLO non-ABCP securitisations only)	SESL21	Default Rate - 10 years	Average annualised default rate on the CLO securitisation-related assets managed by the CLO manager, trailing 10 years.	NO	NO	{PERCENTAGE}					
138	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)		Synthetic coverage information section									
139	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO	{ALPHANUM-28}					
140	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV2	Protection Instrument Identifier	The unique identifier of the protection instrument. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
141	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV3	Protection Type	List the type of protection instrument used: Credit Default Swap (CDSX) Credit-Linked Note (CLKN) Total Return Swap (TRES) Financial Guarantee (a.k.a. unfunded credit risk mitigation) (FGUA) Credit Insurance (CINS) Other (OTHR)	NO	NO	{LIST}					
142	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV4	Protection Instrument International Securities Identification Number	Enter the ISIN code of the protection instrument, where applicable.	NO	YES	{ISIN}					
143	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV5	Protection Provider Name	Enter the full legal name of the protection provider. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO	{ALPHANUM-100}					
144	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV6	Protection Provider Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the protection provider.	NO	NO	{LEI}					
145	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV7	Public Entity With Zero Risk Weight	Is the protection provider a public entity classified under Articles 113(4), 117(2), or 118 of Regulation (EU) 575/2013 (or as otherwise amended)?	NO	NO	{Y/N}					
146	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV8	Governing Law	Jurisdiction governing the protection agreement.	NO	NO	{COUNTRYCODE_2}					
147	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV9	ISDA Master Agreement	Basis for protection documentation: ISDA Agreement 2002 (ISDA) ISDA Agreement 2014 (IS14) ISDA Agreement Other (ISOT) Rhamenvertrag (DERV) Other (OTHR)	NO	NO	{LIST}					
148	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV10	Default And Termination Events	Where are the protection arrangement events of default and termination events listed? Schedule to the ISDA 2002 (ISDA) Schedule to the ISDA 2014 (IS14) Other - Bespoke (OTHR)	NO	YES	{LIST}					
149	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV11	Synthetic Securitisation Type	Is this a 'balance sheet synthetic securitisation'?	NO	NO	{Y/N}					
150	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV12	Protection Currency	Protection currency denomination.	NO	NO	{CURRENCYCODE_3}					
151	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV13	Current Protection Notional	Total amount of coverage under the protection agreement, as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
152	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV14	Maximum Protection Notional	Maximum amount of coverage under the protection agreement. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
153	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV15	Protection Attachment Point	In terms of the pool principal, enter the percentage attachment point at which protection coverage begins.	NO	YES	{PERCENTAGE}					
154	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV16	Protection Detachment Point	In terms of the pool principal, enter the percentage detachment point at which protection coverage ends.	NO	YES	{PERCENTAGE}					
155	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV17	International Securities Identification Number Of Notes Covered	If protection is provided to cover specific tranches (e.g. a guarantee), enter the ISIN of each tranche covered by the specific protection agreement. In the event of multiple ISINs, all ISINs must be provided in accordance with the XML schema.	NO	YES	{ISIN}					
156	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV18	Protection Coverage	Report the option that best describes the coverage of the protection amount: Covers loss of principal only (PRNC) Covers loss of principal, loss of accrued interest (PACC) Covers loss of principal, loss of accrued interest, interest penalties (PAPE) Covers loss of principal, loss of accrued interest, cost of foreclosure (PINF) Covers loss of principal, loss of accrued interest, interest penalties, cost of foreclosure (PIPF) Other (OTHR)	NO	YES	{LIST}					
157	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV19	Protection Termination Date	Enter the contractual date at which the protection is scheduled to expire / be terminated.	NO	YES	{DATEFORMAT}					
158	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV20	Materiality Thresholds	Are there materiality thresholds before protection payouts can be made? For example, is there a minimum amount of credit deterioration in the cashflow-generating assets necessary before a claim on the protection seller can be made?	NO	NO	{Y/N}					

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	*For info: existing ECB or EBA NPL template field code*	**Field Review**	**Comments (explain why the field should be amended/deleted/added)**	**ND (if any) still allowed?**	**Comments (explain why ND Options (if any) should or should not be allowed)**
159	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV21	Payment Release Conditions	The conditions relating to the release of payments made by the protection seller: Immediately after a credit event for the full amount of defaulted asset (IFAM) Immediately after a credit event for the full amount of defaulted assets net of expected recovery (IFAR) After a predetermined period allowed for collection activity (ACOL) After a predetermined period allowed for collection activities, for a sum equal to the actual loss minus the expected recovery (APCR) After full workout of loss, for the actual loss (AWRK) Other (OTHR)	NO	YES	{LIST}					
160	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV22	Adjustment Payments Possible	Do the terms and conditions of the credit protection agreement provide for the payment of adjustment payments to the protection buyer (e.g. if, after the maturity of the credit protection agreement, there are discrepancies in previously estimated and exchanged amounts)?	NO	NO	{Y/N}					
161	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV23	Length Of Workout Period	If, as regards the timing of payments, a predetermined period is allowed for collection activities to take place and any adjustments to be made to the initial loss settlement, enter the number of days that this period is stipulated to last.	NO	YES	{INTEGER-9999}					
162	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV24	Obligation To Repay	Is the protection buyer under any obligation to repay any protection payments previously received (besides at termination of the derivative, or as a result of a credit event trigger, or for breach of warranty in relation to the reference obligations)?	NO	NO	{Y/N}					
163	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV25	Collateral Substitutable	Where collateral is held, can the assets in the collateral portfolio be substituted? This field is expected to be completed for funded synthetic arrangements, or where otherwise applicable (e.g. cash is held as collateral for protection payments).	NO	NO	{Y/N}					
164	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV26	Collateral Coverage Requirements	Where collateral is held, enter the % (in terms of protection notional) coverage requirement, as stipulated in the securitisation documentation. This field is expected to be completed for funded synthetic arrangements, or where otherwise applicable (e.g. cash is held as collateral for protection payments).	NO	YES	{PERCENTAGE}					
165	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV27	Collateral Initial Margin	If a repo is used, enter the initial margin required for eligible investments (collateral), as stipulated in the securitisation documentation. This field is expected to be completed for funded synthetic arrangements, or where otherwise applicable (e.g. cash is held as collateral for protection payments). Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}					
166	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV28	Collateral Delivery Deadline	If a repo is used, enter the deadline (in days), as per the securitisation documentation, by which collateral must be delivered, in the event it must be released. This field is expected to be completed for funded synthetic arrangements, or where otherwise applicable (e.g. cash is held as collateral for protection payments).	NO	YES	{INTEGER-9999}					
167	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV29	Settlement	Compensation to be delivered: Cash (CASH) Physical settlement (PHYS)	NO	YES	{LIST}					
168	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV30	Maximum Maturity Date Permitted	If physical settlement, provide the maximum maturity date stipulated in the securitisation documentation for any securities that can be delivered.	NO	YES	{DATEFORMAT}					
169	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV31	Current Index For Payments To Protection Buyer	Current interest rate index (the reference rate off of which payments to the protection buyer are set). This field would in particular be expected to be completed in the event of protection arrangements being provided via a swap: MuniAAA (MAAA) FutureSWAP (FUSW) LIBID (LIBI) LIBOR (LIBO) SWAP (SWAP) Treasury (TREA) Euribor (EURI) Pfandbriefe (PFAN) EONIA (EONA) EONIASwaps (EONS) EURODOLLAR (EUUS) EuroSwiss (EUCH) TIBOR (TIBO) ISDAFIX (ISDA) GCFRepo (GCFR) STIBOR (STBO) BBSW (BBSW) JIBAR (JIBA) BUBOR (BUBO) CDOR (CDOR) CIBOR (CIBO) MOSPRIM (MOSP) NIBOR (NIBO) PRIBOR (PRBO) TELBOR (TLBO) WIBOR (WIBO) Bank of England Base Rate (BOER) European Central Bank Base Rate (ECBR) Lender's Own Rate (LDOR) Other (OTHR)	NO	YES	{LIST}					
170	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV32	Current Index For Payments To Protection Buyer Tenor	Tenor of the interest rate index used for payments to the protection buyer: Overnight (OVNG) IntraDay (INDA) 1 day (DAIL) 1 week (WEEK) 2 week (TOWK) 1 month (MNTH) 2 month (TOMN) 3 month (QUTR) 4 month (FOMN) 6 month (SEMI) 12 month (YEAR) On Demand (ONDE) Other (OTHR)	NO	YES	{LIST}					
171	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV33	Payment Reset Frequency - To Protection Buyer	Frequency with which payments to the protection buyer are reset according to the credit protection agreement: Monthly (MNTH) Quarterly (QUTR) Semi Annual (SEMI) Annual (YEAR) Other (OTHR)	NO	YES	{LIST}					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
	A	B	C	D	E	F	G	H	I	J	K	L	M
172	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV34	Current Interest Rate Margin For Payments To Protection Buyer	Current interest rate margin applied on floating-rate payments to the protection buyer over (or, if under, input as a negative) the index rate used as a reference off of which payments to the protection buyer are set. This field would in particular be expected to be completed in the event of protection arrangements being provided via a swap.	NO	YES	{PERCENTAGE}					
173	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV35	Current Interest Rate For Payments To Protection Buyer	Current interest rate applied on payments to the protection buyer. This field would in particular be expected to be completed in the event of protection arrangements being provided via a swap.	NO	YES	{PERCENTAGE}					
174	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV36	Current Index For Payments To Protection Seller	Current interest rate index (the reference rate off of which payments to the protection seller are set): MuniAAA (MAAA) FutureSWAP (FUSW) LIBID (LIBI) LIBOR (LIBO) SWAP (SWAP) Treasury (TREA) Euribor (EURI) Pfandbriefe (PFAN) EONIA (EONA) EONIASwaps (EONS) EURODOLLAR (EUUS) EuroSwiss (EUCH) TIBOR (TIBO) ISDAFIX (ISDA) GCFRepo (GCFR) STIBOR (STBO) BBSW (BBSW) JIBAR (JIBA) BUBOR (BUBO) CDOR (CDOR) CIBOR (CIBO) MOSPRIM (MOSP) NIBOR (NIBO) PRIBOR (PRBO) TELBOR (TLBO) WIBOR (WIBO) Bank of England Base Rate (BOER) European Central Bank Base Rate (ECBR) Lender's Own Rate (LDOR) Other (OTHR)	NO	YES	{LIST}					
175	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV37	Current Index For Payments To Protection Seller Tenor	Tenor of the interest rate index used for payments to the protection seller: Overnight (OVNG) IntraDay (INDA) 1 day (DAIL) 1 week (WEEK) 2 week (TOWK) 1 month (MNTH) 2 month (TOMN) 3 month (QUTR) 4 month (FOMN) 6 month (SEMI) 12 month (YEAR) On Demand (ONDE) Other (OTHR)	NO	YES	{LIST}					
176	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV38	Payment Reset Frequency - To Protection Seller	Frequency with which payments to the protection seller are reset according to the credit protection agreement: Monthly (MNTH) Quarterly (QUTR) Semi Annual (SEMI) Annual (YEAR) Other (OTHR)	NO	YES	{LIST}					
177	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV39	Current Interest Rate Margin For Payments To Protection Seller	Current interest rate margin applied on floating-rate payments to the protection seller over (or, if under, input as a negative) the index rate used as a reference off of which payments to the protection buyer are set. This field would in particular be expected to be completed in the event of protection arrangements being provided via a swap.	NO	YES	{PERCENTAGE}					
178	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV40	Current Interest Rate For Payments To Protection Seller	Current interest rate applied on payments to the protection seller.	NO	YES	{PERCENTAGE}					
179	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV41	Excess Spread Support	Is excess spread used as a credit enhancement to the most junior class of notes?	NO	NO	{Y/N}					
180	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV42	Excess Spread Definition	According to the securitisation documentation, the excess spread definition is best described as Fixed Excess Spread (e.g. amount of available excess spread is predetermined, usually in the form of a fixed percentage)	NO	NO	{Y/N}					
181	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV43	Current Protection Status	The current status of the protection, as at the data cut-off date? Active (ACTI) Cancelled (CANC) Deactivated (DEAC) Expired (EXPI) Inactive (INAC) Withdrawn (WITH) Other (OTHR)	NO	NO	{LIST}					
182	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV44	Bankruptcy Is Credit Event	Is bankruptcy of the reference credit/obligor included in the protection agreement's definition of credit events?	NO	NO	{Y/N}					
183	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV45	Failure To Pay Is Credit Event	Is obligor failure to pay after 90 days included in the protection agreement's definition of credit events?	NO	NO	{Y/N}					
184	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV46	Restructuring Is Credit Event	Is restructuring of the reference credit/obligor included in the protection agreement's definition of credit events?	NO	NO	{Y/N}					
185	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV47	Credit Event	Has a credit event notice been given?	NO	NO	{Y/N}					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
186	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV48	Cumulative Payments To Protection Buyer	Total amount of payments made to the protection buyer by the protection seller, as at the data cut-off date.\n\nInclude the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
187	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV49	Cumulative Adjustment Payments To Protection Buyer	Total amount of adjustment payments made to the protection buyer by the protection seller, as at the data cut-off date (for example, to compensate for the difference between initial payments for expected losses and subsequent actual losses realised on impaired cashflow-generating assets).\n\nInclude the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
188	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV50	Cumulative Payments To Protection Seller	Total amount of payments made to the protection seller by the protection buyer, as at the data cut-off date.\n\nInclude the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
189	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV51	Cumulative Adjustment Payments To Protection Seller	Total amount of adjustment payments made to the protection seller by the protection buyer, as at the data cut-off date (for example, to compensate for the difference between initial payments for expected losses and subsequent actual losses realised on impaired cashflow-generating assets).\n\nInclude the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
190	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Synthetic coverage information section (synthetic non-ABCP securitisations only)	SESV52	Synthetic Excess Spread Ledger Amount	Total amount of the synthetic excess spread ledger, as at the data cut-off date.\n\nInclude the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}					
191	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	**Issuer collateral information section**										
192	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO	{ALPHANUM-28}					
193	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI2	Protection Instrument Identifier	Report the same unique identifier here as the one entered into field SESV2.	NO	NO	{ALPHANUM-1000}					
194	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI3	Original Collateral Instrument Identifier	The original unique identifier assigned to the collateral instrument. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
195	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI4	New Collateral Identifier	If the original identifier in field SESI3 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in SESI3. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
196	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI5	Collateral Instrument International Securities Identification Number	Enter the ISIN code of the collateral instrument, where applicable.	NO	YES	{ISIN}					
197	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI6	Collateral Instrument Type	Type of collateral instrument:\n\nCash (CASH)\nGovernment Bond (GBND)\nCommercial Paper (CPAP)\nUnsecured Bank Debt (UBDT)\nSenior Unsecured Corporate Debt (SUCD)\nJunior Unsecured Corporate Debt (JUCD)\nCovered Bond (CBND)\nAsset Backed Security (ABSE)\nOther (OTHR)	NO	NO	{LIST}					
198	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI7	Collateral Issuer ESA Subsector	The ESA 2010 classification of the collateral according to Regulation (EU) No 549/2013 ('ESA 2010'). This entry must be provided at the sub-sector level. Use one of the values available in Table 1 of Annex I to this Regulation.	NO	YES	{ESA}					
199	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI8	Collateral Issuer Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the collateral issuer.	NO	NO	{LEI}					
200	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI9	Collateral Issuer Affiliated With Originator?	Do the collateral issuer and main securitisation originator share the same ultimate parent?	NO	NO	{Y/N}					
201	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI10	Current Outstanding Balance	Total outstanding principal balance of the collateral item, as at the data cut-off date.\n\nInclude the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
202	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI11	Instrument Currency	Currency denomination of the instrument.	NO	NO	{CURRENCYCODE_3}					
203	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI12	Maturity Date	Maturity date of the collateral item.	NO	YES	{DATEFORMAT}					
204	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI13	Haircut	Enter the % haircut (applied to the current outstanding principal balance) to this collateral item, as stipulated in the securitisation documentation.	NO	YES	{PERCENTAGE}					
205	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI14	Current Interest Rate Index	The base reference interest index currently applicable (the reference rate off which the interest rate is set):\n\nMuniAAA (MAAA)\nFutureSWAP (FUSW)\nLIBID (LIBI)\nLIBOR (LIBO)\nSWAP (SWAP)\nTreasury (TREA)\nEuribor (EURI)\nPfandbriefe (PFAN)\nEONIA (EONA)\nEONIASwaps (EONS)\nEURODOLLAR (EUUS)\nEuroSwiss (EUCH)\nTIBOR (TIBO)\nISDAFIX (ISDA)\nGCFRepo (GCFR)\nSTIBOR (STBO)\nBBSW (BBSW)\nJIBAR (JIBA)\nBUBOR (BUBO)\nCDOR (CDOR)\nCIBOR (CIBO)\nMOSPRIM (MOSP)\nNIBOR (NIBO)\nPRIBOR (PRBO)\nTELBOR (TLBO)\nWIBOR (WIBO)\nBank of England Base Rate (BOER)\nEuropean Central Bank Base Rate (ECBR)\nLender's Own Rate (LDOR)\nOther (OTHR)	NO	YES	{LIST}					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
						F	G	H	I	J	K	L	M
206	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI15	Current Interest Rate Index Tenor	Tenor of the current interest rate index: Overnight (OVNG) IntraDay (INDA) 1 day (DAIL) 1 week (WEEK) 2 week (TOWK) 1 month (MNTH) 2 month (TOMN) 3 month (QUTR) 4 month (FOMN) 6 month (SEMI) 12 month (YEAR) On Demand (ONDE) Other (OTHR)	NO	YES	{LIST}					
207	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI16	Current Interest Rate on Cash Deposits	Where the collateral instrument type is cash deposits, enter the current interest rate on those deposits. In the event of multiple deposit accounts per currency, enter the weighted average current interest rate, using the current balance of cash deposits in the respective accounts as weights.	NO	YES	{PERCENTAGE}					
208	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI17	Repo Counterparty Name	If the collateral item forms part of a repurchase agreement ('repo'), provide the full legal name of the counterparty to the securitisation. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES	{ALPHANUM-100}					
209	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI18	Repo Counterparty Legal Entity Identifier	If the collateral item forms part of a repurchase agreement ('repo'), provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the counterparty where the cash is deposited.	NO	YES	{LEI}					
210	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Issuer collateral information section (synthetic non-ABCP securitisations only)	SESI19	Repo Maturity Date	If the collateral item forms part of a repurchase agreement ('repo'), provide the maturity date of the securitisation.	NO	YES	{DATEFORMAT}					
211	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Any other information section	Any other information section										
212	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Any other information section	SESO1	Unique Identifier	The unique identifier entered into field SESS1.	NO	NO	{ALPHANUM-28}					
213	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Any other information section	SESO2	Any Other Information Line Number	Enter the line number of the other information	NO	NO	{INTEGER-9999}					
214	ANNEX 14: NON-ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Any other information section	SESO3	Any Other Information	The other information, line by line	NO	NO	{ALPHANUM-1000}					

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	Programme information section										
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS1	Unique Identifier - ABCP Programme	The unique identifier assigned by the reporting entity to this ABCP programme in accordance with Article 11(1) of Delegated Regulation (EU) .../... [include number of the disclosure RTS].	NO	NO	(ALPHANUM-28)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS2	Data Cut-Off Date	The data cut-off date for this data submission. When submitted alongside an underlying exposures and investor report data submission, this must match the data cut-off date in the applicable underlying exposure and investor report templates submitted.	NO	NO	(DATEFORMAT)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS3	No Longer STS	Has the ABCP programme ceased to meet STS requirements? If the ABCP programme has never had STS status, then enter ND5.	NO	YES	(Y/N)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS4	Remedial Actions	Have competent authorities taken any remedial actions relating to this securitisation? If the securitisation is not an STS securitisation, then enter ND5.	NO	YES	(Y/N)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS5	Administrative Actions	Have competent authorities taken any administrative actions relating to this securitisation? If the securitisation is not an STS securitisation, then enter ND5.	NO	YES	(Y/N)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS6	Material Amendment to Transaction Documents	Describe any material amendments made to transaction documents, including the name and item code (pursuant to Table 3 in Annex I) of the document as well as a detailed description of the amendments.	NO	YES	(ALPHANUM-10000)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS7	Governing Law	Jurisdiction governing the programme.	NO	NO	(COUNTRYCODE_2)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS8	Length Of The Liquidity Facility	Period during which the programme-level liquidity facility provides coverage to the programme (in days).	NO	YES	(INTEGER-9999)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS9	Liquidity Facility Coverage	Maximum funding amount (in percentage of the programme underlying exposures) covered by the respective programme-level liquidity facility.	NO	YES	(PERCENTAGE)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS10	Liquidity Facility Coverage Interval	The maximum number of days' interval before the programme-level liquidity facility begins to fund the transaction, following any trigger breach generating liquidity facility payouts.	NO	YES	(INTEGER-9999)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS11	Liquidity Facility Maturity Date	Date at which the programme-level liquidity facility will expire.	NO	YES	(DATEFORMAT)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS12	Drawings Under Liquidity Facility	If the securitisation has a programme-level liquidity facility confirm whether or not there has been a drawing under the liquidity facility in the period ending on the last interest payment date.	NO	YES	(Y/N)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS13	Total Issuance	Total programme issuance outstanding, converted into EUR. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Programme information section	SEAS14	Maximum Issuance	If there is a limit to the amount of issuance of the ABCP programme at any time, enter it here. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	Transaction information section										
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR1	Unique Identifier - ABCP Programme	Report the same unique ABCP programme identifier here as the one entered into field SEAS1.	NO	NO	(ALPHANUM-28)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR2	Unique Identifier - ABCP Transaction	The unique identifier assigned by the reporting entity to this ABCP transaction in accordance with Article 11(2) of Delegated Regulation (EU) .../... [include number of the disclosure RTS].	NO	NO	(ALPHANUM-36)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR3	Number Of Programmes Funding The Transaction	Number of ABCP programmes that are funding this transaction.	NO	NO	(INTEGER-9999)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR4	No Longer STS	Has the ABCP transaction ceased to meet STS requirements? If the ABCP transaction has never had STS status, then enter ND5.	NO	YES	(Y/N)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR5	Originator A Client Of The Programme Sponsor	Have the originator and programme sponsor been, at the time of the transfer of assets, in a client relationship?	NO	NO	(Y/N)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR6	Security Interest Granted	Does the relevant SSPE/bankruptcy-remote subsidiary of the originator grant security interest over its assets to the purchaser (SSPE)?	NO	NO	(Y/N)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR7	Revenue	Total originator revenues for the period covered by the most recent financial operating statement (i.e. year to date or trailing 12 months). Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR8	Operating Expenses	Total originator operating expenses provided by the most recent financial operating statement (i.e. year to date or trailing 12 months). Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR9	Current Assets	Originator current assets (maturing within the next 12 months or as per the applicable accounting standard), as of the most recent financial operating statement. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR10	Cash	Originator cash holdings, as of the most recent financial operating statement. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR11	Marketable Securities	Originator marketable securities, as of the most recent financial operating statement. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR12	Accounts Receivable	Originator accounts receivable, as of the most recent financial operating statement. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR13	Current Liabilities	Originator current liabilities (due within the next 12 months or as per the applicable accounting standard), as of the most recent financial operating statement. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR14	Total Debt	Originator total debt, as of the most recent financial operating statement. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR15	Total Equity	Originator total equity, as of the most recent financial operating statement. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR16	Financial Statement Currency	The currency used in the financial reporting of fields SEAR7 - SEAR15.	NO	YES	(CURRENCYCODE_3)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR17	Sponsor Supports Transaction	At what level is the sponsor providing support: Transaction Level (TRXN) Programme Level (PRGM) Other (OTHR)	NO	YES	(LIST)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR18	Sponsor Support Type	Is the sponsor providing full support to this transaction?	NO	YES	(Y/N)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR19	Length Of The Liquidity Facility	Period during which the transaction-level liquidity facility provides coverage to the transaction (in days).	NO	YES	(INTEGER-9999)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR20	Liquidity Facility Drawn Amount	Amount drawn on the liquidity agreement between the previous data cut-off date and the data cut-off date of the present data submission. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR21	Liquidity Facility Coverage	Maximum funding amount (in percentage of the transaction underlying exposures) covered by the respective transaction-level liquidity facility.	NO	YES	(PERCENTAGE)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR22	Liquidity Facility Coverage Interval	The maximum number of days interval before the liquidity facility begins to fund the transaction, following any trigger breach generating liquidity facility payouts.	NO	YES	(INTEGER-9999)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR23	Liquidity Facility Type	Type of transaction-level liquidity facility: Asset Purchase (ASPR) Repurchase Agreement (RPAG) Loan Facility (LOFA) Participation Agreement (PAGR) Other (OTHR)	NO	YES	(LIST)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR24	Liquidity Facility Repurchase Agreement Maturity Date	If the transaction-level liquidity facility uses repurchase agreements, enter the date at which the repurchase agreement will expire.	NO	YES	(DATEFORMAT)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR25	Liquidity Facility Currency	The currency in which funds from the transaction-level liquidity facility can be drawn.	NO	YES	(CURRENCYCODE_3)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR26	Liquidity Facility Maturity Date	Date at which the transaction-level liquidity facility will expire.	NO	YES	(DATEFORMAT)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR27	Liquidity Facility Provider Name	Enter the full legal name of the transaction-level liquidity facility provider. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES	(ALPHANUM-100)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR28	Liquidity Facility Provider Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the transaction-level liquidity facility provider.	NO	YES	(LEI)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR29	Overcollateralisation / Subordinated Interest	The percentage of subordinated interest retained in the underlying exposures sold by the seller (alternatively: the discount charged by the seller on the purchase price of the underlying exposures). Where the percentage of subordinated interest varies across the underlying exposures, the minimum OC across all of the underlying exposures are to be provided.	NO	NO	(PERCENTAGE)					

TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR30	Transaction Excess Spread	The amount of funds left over after application of all currently-applicable payments, costs, fees, etc., commonly referred to as 'excess spread'. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR31	Letter Of Credit Provider Name	Enter the full legal name of the letter of credit provider. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES	(ALPHANUM-100)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR32	Letter Of Credit Provider Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the letter of credit provider for the transaction.	NO	YES	(LEI)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR33	Letter Of Credit Currency	Letter of credit currency denomination.	NO	YES	(CURRENCYCODE_3)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR34	Maximum Letter Of Credit Protection	Maximum amount of coverage, in percentage of the transaction underlying exposures, under the letter of credit protection agreement.	NO	YES	(PERCENTAGE)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR35	Guarantor Name	Enter the full legal name of the guarantor--this includes arrangements whereby an institution commits to buy defaulted receivables from the seller. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES	(ALPHANUM-100)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR36	Guarantor Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the guarantor--this includes arrangements whereby an institution commits to buy defaulted receivables from the seller.	NO	YES	(LEI)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR37	Maximum Guarantee Coverage	Maximum amount of coverage under the guarantee/purchasing agreement. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR38	Guarantee Currency	The currency in which funds from the guarantee are provided.	NO	YES	(CURRENCYCODE_3)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR39	Guarantee Maturity Date	Date at which the guarantee will expire.	NO	YES	(DATEFORMAT)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR40	Receivables Transfer Type	How has the transfer of underlying exposures to the purchaser been achieved? True sale (1) Secured loan (2) Other (3)	NO	NO	(LIST)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR41	Repurchase Agreement Maturity Date	Date at which any repurchase agreement governing the transfer of underlying exposures to the purchaser will expire.	NO	YES	(DATEFORMAT)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR42	Purchased Amount	Amount of underlying exposures purchased from the originator in this transaction between the previous data cut-off date and the data cut-off date of the present data submission. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR43	Maximum Funding Limit	Maximum funding limit that can be provided to the originator under the transaction, as at the data cut-off date. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR44	Interest Rate Swap Benchmark	Describe the type of interest rate swap benchmark on the payer leg of the swap is fixed to. In the event of multiple swaps in this transaction, this must reference the type of the most recently-contracted interest rate swap. MuniAAA (MAAA) FutureSWAP (FUSW) LIBID (LBI) LIBOR (LIBO) SWAP (SWAP) Treasury (TREA) Euribor (EURI) Pfandbriefe (PFAN) EONIA (EONA) EONIASwaps (EONS) EURODOLLAR (EUUS) EuroSwiss (EUCH) TIBOR (TIBO) ISDAFIX (ISDA) GCFRepo (GCFR) STIBOR (STBO) BBSW (BBSW) JIBAR (JIBA) BUBOR (BUBO) CDOR (CDOR) CIBOR (CIBO) MOSPRIM (MOSP) NIBOR (NIBO) PRIBOR (PRBO) TELBOR (TLBO) WIBOR (WIBO) Bank of England Base Rate (BOER) European Central Bank Base Rate (ECBR) Lender's Own Rate (LDOR) Other (OTHR).	NO	YES	(LIST)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR45	Interest Rate Swap Maturity Date	Date of maturity for the transaction-level interest rate swap. In the event of multiple swaps in this transaction, enter the maturity date of the most recent swap.	NO	YES	(DATEFORMAT)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR46	Interest Rate Swap Notional	Transaction-level interest rate swap notional amount. In the event of multiple swaps in this transaction, enter the notional of the most recent interest rate swap.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR47	Currency Swap Payer Currency	Enter the currency that the payer leg of the swap is paying. In the event of multiple swaps in this transaction, this must reference the type of the most recently-contracted currency rate swap.	NO	YES	(CURRENCYCODE_3)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR48	Currency Swap Receiver Currency	Enter the currency that the receiver leg of the swap is paying. In the event of multiple swaps in this transaction, this must reference the type of the most recently-contracted currency rate swap.	NO	YES	(CURRENCYCODE_3)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR49	Exchange Rate For Currency Swap	The exchange rate that has been set for a transaction-level currency swap. In the event of multiple swaps in this transaction, enter the exchange rate set for the most recent swap.	NO	YES	(PERCENTAGE)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR50	Currency Swap Maturity Date	Date of maturity for the transaction-level currency swap. In the event of multiple swaps in this transaction, enter the maturity date of the most recently-concluded swap.	NO	YES	(DATEFORMAT)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Transaction information section	SEAR51	Currency Swap Notional	Transaction-level currency swap notional amount. In the event of multiple swaps in this transaction, enter the amount covered by the most recently-contracted swap. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	YES	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section		Tranche/bond-level information section									
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT1	Unique Identifier - ABCP Programme	Report the same unique ABCP programme identifier here as the one entered into field SEAS1.	NO	NO	(ALPHANUM-28)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT2	Original Bond Identifier	The original unique identifier assigned to this instrument. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT3	New Bond Identifier	If the original identifier in field SEAT2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the value in field SEAT2. The reporting entity must not amend this unique identifier.	NO	NO	(ALPHANUM-1000)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT4	International Securities Identification Number	The ISIN code assigned to this instrument, where applicable.	NO	YES	(ISIN)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT5	Tranche/Bond Type	Select the most appropriate option to describe the repayment profile of the instrument: Hard bullet (i.e. fixed maturity date) (HBUL) Soft bullet (i.e. scheduled maturity date can be extended to the legal maturity date) (SBUL) Scheduled amortisation (i.e. repayment of principal on scheduled amortisation dates) (SAMO) Controlled amortisation (i.e. repayment of principal begins at a specified period) (CAMM) Other (OTHR)	NO	NO	(LIST)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT6	Issue Date	Date that this instrument was issued.	NO	NO	(DATEFORMAT)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT7	Legal Maturity	The date before which this instrument must be repaid in order not to be in default.	NO	YES	(DATEFORMAT)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT8	Currency	The currency denomination of this instrument.	NO	NO	(CURRENCYCODE_3)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT9	Current Principal Balance	The par, or notional, balance of this instrument after the current Principal Payment Date. Include the currency in which the amount is denominated, using (CURRENCYCODE_3) format.	NO	NO	(MONETARY)					
ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT10	Current Coupon	The coupon on the instrument in basis points.	NO	NO	(PERCENTAGE)					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
80	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT11	Current Interest Rate Index	The base reference interest index currently applicable (the reference rate off which the interest rate is set): MuniAAA (MAAA) FutureSWAP (FUSW) LIBID (LBII) LIBOR (LIBO) SWAP (SWAP) Treasury (TREA) Euribor (EURI) Pfandbriefe (PFAN) EONIA (EONA) EONIASwaps (EONS) EURODOLLAR (EUUS) EuroSwiss (EUCH) TIBOR (TBO) ISDAFIX (ISDA) GCFRepo (GCFR) STIBOR (STBO) BBSW (BBSW) JIBAR (JIBA) BUBOR (BUBO) CDOR (CDOR) CIBOR (CIBO) MOSPRIM (MOSP) NIBOR (NIBO) PRIBOR (PRBO) TELBOR (TLBO) WIBOR (WIBO) Bank of England Base Rate (BOER) European Central Bank Base Rate (ECBR) Lender's Own Rate (LDOR) Other (OTHR)	NO	YES	{LIST}					
81	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT12	Current Interest Rate Index Tenor	Tenor of the current interest rate index: Overnight (OVNG) IntraDay (INDA) 1 day (DAIL) 1 week (WEEK) 2 week (TOWK) 1 month (MNTH) 2 month (TOMN) 3 month (QUTR) 4 month (FOMN) 6 month (SEMI) 12 month (YEAR) On Demand (ONDE) Other (OTHR)	NO	YES	{LIST}					
82	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT13	Interest Payment Frequency	The frequency with which interest is due to be paid on this instrument: Monthly (MNTH) Quarterly (QUTR) Semi Annual (SEMI) Annual (YEAR) Other (OTHR)	NO	NO	{LIST}					
83	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT14	Current Credit Enhancement	The current instrument credit enhancement, calculated as per the originator/sponsor/SSPE's definition	NO	NO	{PERCENTAGE}					
84	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Tranche/bond information section	SEAT15	Credit Enhancement Formula	Describe/Enter the formula used to calculate the bond-level credit enhancement.	NO	YES	{ALPHANUM-1000}					
85	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account-level information section											
86	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SEAA1	Unique Identifier - ABCP Transaction	Report the same unique ABCP transaction identifier here as the one entered into field SEAR2.	NO	NO	{ALPHANUM-36}					
87	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SEAA2	Original Account Identifier	The original unique account identifier. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
88	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SEAA3	New Account Identifier	If the original identifier in field SEAA2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in SEAA2. The reporting entity must not amend this unique identifier.	NO	NO	{ALPHANUM-1000}					
89	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SEAA4	Account Type	The type of account: Cash Reserve Account (CARE) Commingling Reserve Account (CORE) Set-off Reserve Account (SORE) Liquidity Facility (LQDF) Margin Account (MGAC) Other Account (OTHR)	NO	NO	{LIST}					
90	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SEAA5	Account Target Balance	The amount of funds that would be on deposit in the account in question when it is fully funded pursuant to the securitisation documentation. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES	{MONETARY}					
91	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SEAA6	Account Actual Balance	The balance of funds on deposit in the account in question at the Accrual End Date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO	{MONETARY}					
92	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Account information section	SEAA7	Amortising Account	Is the account amortising over the lifetime of the securitisation?	NO	NO	{Y/N}					
93	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section		Counterparty-level information section									
94	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SEAP1	Unique Identifier - ABCP Transaction	Report the same unique ABCP transaction identifier here as the one entered into field SEAR2.	NO	NO	{ALPHANUM-36}					
95	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SEAP2	Counterparty Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the counterparty.	NO	NO	{LEI}					
96	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SEAP3	Counterparty Name	Give the full legal name of the counterparty. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO	{ALPHANUM-100}					
97	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SEAP4	Counterparty Type	The type of counterparty: Account Bank (ABNK) Backup Account Bank (BABN) Account Bank Facilitator (ABFC) Account Bank Guarantor (ABGR) Collateral Agent (CAGT) Paying Agent (PAYA) Calculation Agent (CALC) Administration Agent (ADMI) Administration Sub-Agent (ADSA) Transfer Agent (RANA) Verification agent (VERI) Security agent (SECU) Cash Advance Provider (CAPR) Collateral Provider (COLL) Guaranteed Investment Contract Provider (GICP) Insurance Policy Credit Provider (IPCP) Liquidity Facility Provider (LQFP) Backup Liquidity Facility Provider (BLQP) Savings Mortgage Participant (SVMP) Issuer (ISSR) Originator (ORIG) Sponsor of the Securitisation Special Purpose Entity (SSSP) Seller (SELL) Servicer (SERV) Backup Servicer (BSER) Backup Servicer Facilitator (BSRF) Special Servicer (SSRV) Subscriber (SUBS) Interest Rate Swap Provider (IRSP) Backup Interest Rate Swap Provider (BIPR) Currency Swap Provider (CSPR) Backup Currency Swap Provider (BCSP)	NO	NO	{LIST}					
98	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SEAP5	Counterparty Country Of Establishment	Country where the counterparty is established.	NO	NO	{COUNTRYCODE_2}					
99	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SEAP6	Counterparty Rating Threshold	If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the counterparty rating threshold as at the data cut-off date. In the event of multiple ratings, all ratings are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.	NO	YES	{ALPHANUM-10000}					
100	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SEAP7	Counterparty Rating	If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the counterparty rating as at the data cut-off date. In the event of multiple rating thresholds, all rating thresholds are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.	NO	YES	{ALPHANUM-10000}					
103	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SEAP8	Counterparty Rating Source Legal Entity Identifier	If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the Legal Entity Identifier of the provider of the counterparty rating (as specified in the Global Legal Entity Foundation (GLEIF) database) as at the data cut-off date. In the event of multiple ratings, all rating provider Legal Entity Identifiers are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.	NO	YES	{LEI}					

	TEMPLATE CATEGORY	SECTION	FIELD CODE	FIELD NAME	CONTENT TO REPORT	ND1-ND4 allowed?	ND5 allowed?	FORMAT	For info: existing ECB or EBA NPL template field code	Field Review	Comments (explain why the field should be amended/deleted/added)	ND (if any) still allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
	A	B	C	D	E	F	G	H	I	J	K	L	M
102	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Counterparty information section	SEAP9	Counterparty Rating Source Name	If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the full name of the provider of the counterparty rating as at the data cut-off date. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database. In the event of multiple ratings, all rating provider Legal Entity Identifiers are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.	NO	YES	{ALPHANUM-100}					
103	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Any other information section	Any other information section										
104	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Any other information section	SEAO1	Unique Identifier	The unique identifier entered into field SEAS1.	NO	NO	{ALPHANUM-28}					
105	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Any other information section	SEAO2	Any Other Information Line Number	Enter the line number of the other information	NO	NO	{INTEGER-9999}					
106	ANNEX 15: ABCP_INSIDE_INFORMATION_OR_SIGNIFICANT_EVENT	Any other information section	SEAO3	Any Other Information	The other information, line by line	NO	NO	{ALPHANUM-1000}					

	A	B	C	D	E	F	G
1	Data to be reported at aggregate level for Underlying Exposure Type, in line with Annex 11 (Underlying Exposure ABCP) for ABCP transaction						
2	**ESMA Annex** (if available)	**ESMA Annex Section** (if available)	**ESMA Field Code** (if available)	**Field Name** (ESMA Field Name, if available, otherwise proposed name for new data field)	**Content to Report and Explanation** (why field should be included)	**ND allowed?**	**Comments (explain why ND Options (if any) should or should not be allowed)**
3	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL2	Unique Identifier - NON ABCP Transaction	The unique identifier assigned by the reporting entity to such Non ABCP transaction in accordance with Article 11(2) of Delegated Regulation (EU)	NO	
4	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL3	Original Underlying Exposure Identifier	Unique underlying exposure type identifier. The reporting entity must not amend this unique identifier.	NO	
5	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL4	New Underlying Exposure Identifier	If the original identifier in field IVAL3 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in IVAL3. The reporting entity must not amend this unique identifier.	NO	
6	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL5	Underlying Exposure Type	Type of underlying exposure that exists in this transaction --> to be filled with: "Trade Receivables (TREC)"	NO	
7	**Current ANNEX 9 - Underlying Exposure Exoteric**	Underlying exposures information section	ESTL10	Description	Describe in a few words the underlying exposure (e.g. 'Electricity Tariff Receivables').	YES	Optional field to describe or better qualify the underlying exposure type
8	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL6	Cut-Off Date	The data cut-off date for this data submission.	NO	
9	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL7	Geographic Region - Largest Exposure Concentration 1	The geographic region where the largest amount of underlying exposures (by current value of exposures as at the data cut-off date) of this type are located, in terms of the location of the collateral (for secured underlying exposures) or obligor (for unsecured underlying exposures).	YES	Geographic Region information and classification may not be available. It may be helpful to provide also for possibility to fill the field with either Countrycode or NUTS3 Classification.
10	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL8	Geographic Region - Largest Exposure Concentration 2	The geographic region where the second-largest amount of underlying exposures (by current value of exposures as at the data cut-off date) of this type are located, in terms of the location of the collateral (for secured underlying exposures) or obligor (for unsecured underlying exposures).	YES	Geographic Region information and classification may not be available. It may be helpful to provide also for possibility to fill the field with either Countrycode or NUTS3 Classification.
11	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL9	Geographic Region - Largest Exposure Concentration 3	The geographic region where the third-largest amount of underlying exposures (by current value of exposures as at the data cut-off date) of this type are located, in terms of the location of the collateral (for secured underlying exposures) or obligor (for unsecured underlying exposures).	YES	Geographic Region information and classification may not be available. It may be helpful to provide also for possibility to fill the field with either Countrycode or NUTS3 Classification.
12	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL10	Geographic Region Classification	Enter the year of the NUTS3 classification used for the Geographic Region fields, e.g. 2013 for NUTS3 2013. All geographic region fields must use the same classification consistently for each underlying exposure and across all underlying exposures in the data submission.	YES	Geographic Region information and classification may not be available
13	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL11	Current Principal Balance	The total outstanding principal balance as of the data cut-off date for this exposure type. This includes any amounts that are classed as principal in the securitisation	YES	
14	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL12	Number Of Underlying Exposures	Number of underlying exposures of this exposure type being securitised.	YES	Such information, mainly with reference to granular transactions, may not be available
15	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL13	EUR Exposures	The total outstanding principal balance of exposures of this type that are denominated in EUR as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	
16	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL14	GBP Exposures	The total outstanding principal balance of exposures of this type that are denominated in GBP as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	
17	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL15	USD Exposures	The total outstanding principal balance of exposures of this type that are denominated in USD as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	
18	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL16	Other Exposures	The total outstanding principal balance of exposures of this type that are denominated in currencies different to EUR, GBP, and USD as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	
19	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL17	Maximum Residual Maturity	The longest residual maturity in months, as at the data cut-off date, of any exposure of this exposure type.	YES	Such information, mainly with reference to granular transactions, may not be available
20	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL18	Average Residual Maturity	The average residual maturity in months, as at the data cut-off date and weighted by the current balance as at the data cut-off date, of all exposures of this exposure type.	YES	Such information, mainly with reference to granular transactions, may not be available
21	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL25	Financed Amount	Amount of underlying exposures purchased from the originator in this transaction that have been financed by noteholders/lenders to the Non ABCP Transaction Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	
22	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL26	Dilutions	Total reductions in principal underlying exposures of this type during the period. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	Such information may not be available
23	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL27	Repurchased Exposures	The total outstanding principal balance of exposures of this type that have been repurchased (i.e. removed from the pool of underlying exposures by being bought back) by the originator/sponsor between the immediately previous data cut-off date and the current data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	
24	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL28	Defaulted Or Credit-Impaired Exposures At Securitisation	Pursuant to Article 24(9) of Regulation (EU) 2017/2402, enter the total outstanding principal balance of exposures of this type that, at the time of securitisation, were either defaulted exposures or exposures to a credit-impaired debtor or guarantor in the meaning set out in that same Article. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	
25	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL29	Defaulted Exposures	The total outstanding principal balance of exposures of this type in default as at the cut-off date, using the definition of default specified in the securitisation documentation Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	
26	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL30	Defaulted Exposures CRR	The total outstanding principal balance of exposures of this type in default as at the cut-off date, using the definition of default specified in Article 178 of Regulation (EU) No 575/2013. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	
27	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL31	Gross Charge Offs In The Period (Losses)	Face value of gross principal charge-offs/losses (i.e. before recoveries) for the period. Charge-off/loss is as per securitisation definition, or alternatively per lender's usual practice. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	
28	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL32	Arrears 1-30 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 1 and 30 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	
29	**Current ANNEX 11 - Underlying Exposure ABCP**	Underlying exposures information section	IVAL33	Arrears 31-60 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 31 and 60 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	

	A	B	C	D	E	F	G
2	ESMA Annex (if available)	ESMA Annex Section (if available)	ESMA Field Code (if available)	Field Name (ESMA Field Name, if available, otherwise proposed name for new data field)	Content to Report and Explanation (why field should be included)	ND allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
30	Current ANNEX 11 - Underlying Exposure ABCP	Underlying exposures information section	IVAL34	Arrears 61-90 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 61 and 90 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	
31	Current ANNEX 11 - Underlying Exposure ABCP	Underlying exposures information section	IVAL35	Arrears 91-120 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 91 and 120 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	
32	Current ANNEX 11 - Underlying Exposure ABCP	Underlying exposures information section	IVAL36	Arrears 121-150 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 121 and 150 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	
33	Current ANNEX 11 - Underlying Exposure ABCP	Underlying exposures information section	IVAL37	Arrears 151-180 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 151 and 180 days (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	
34	Current ANNEX 11 - Underlying Exposure ABCP	Underlying exposures information section	IVAL38	Arrears 181+ Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period for 181 days or more as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	

Proposed Private Annex

	A	B	C	D	E	F	G
1	**ESMA Annex (if available)**	**ESMA Annex Section (if available)**	**ESMA Field Code (if available)**	**Field Name (ESMA Field Name, if available, otherwise proposed name for new data field)**	**Content to Report and Explanation (why field should be included)**	**ND allowed?**	**Comments (explain why ND Options (if any) should or should not be allowed)**
2	**Current ANNEX "[*]"**						

Proposed Synthetic Annex

	A	B	C	D	E	F	G
1	ESMA Annex (if available)	ESMA Annex Section (if available)	ESMA Field Code (if available)	Field Name (ESMA Field Name, if available, otherwise proposed name for new data field)	Content to Report and Explanation (why field should be included)	ND allowed?	Comments (explain why ND Options (if any) should or should not be allowed)
2	Current ANNEX "[*]"						

Other Proposed Annex(es)

	A	B	C	D	E	F	G
1	**ESMA Annex (if available)**	**ESMA Annex Section (if available)**	**ESMA Field Code (if available)**	**Field Name (ESMA Field Name, if available, otherwise proposed name for new data field)**	**Content to Report and Explanation (why field should be included)**	**ND allowed?**	**Comments (explain why ND Options (if any) should or should not be allowed)**
2	**Current ANNEX "[*]"**						