

## Chapter 5

# Commission Implementing Regulation (EU) 2020/1225

ANNEX IV

Underlying exposures template – Corporate

FIELD CODE	FIELD NAME	FORMAT
<b>Underlying exposures information section</b>		
CRPL1	Unique Identifier	{ALPHANUM-28}
CRPL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
CRPL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
CRPL4	Original Obligor Identifier	{ALPHANUM-1000}
CRPL5	New Obligor Identifier	{ALPHANUM-1000}
CRPL6	Data Cut-Off Date	{DATEFORMAT}
CRPL7	Pool Addition Date	{DATEFORMAT}
CRPL8	Date Of Repurchase	{DATEFORMAT}
CRPL9	Redemption Date	{DATEFORMAT}
CRPL10	Geographic Region -€” Obligor	{NUTS}
CRPL11	Geographic Region Classification	{YEAR}
CRPL12	Credit Impaired Obligor	{Y/N}
CRPL13	Customer Type	{LIST}
CRPL14	SIC Industry Code	{SIC}
CRPL15	Obligor Basel III Segment	{LIST}
CRPL16	Enterprise Size	{LIST}
CRPL17	Revenue	{MONETARY}
CRPL18	Total Debt	{MONETARY}

CRPL19	EBITDA	{MONETARY}
CRPL20	Enterprise Value	{MONETARY}
CRPL21	Free Cashflow	{MONETARY}
CRPL22	Date Of Financials	{DATEFORMAT}
CRPL23	Financial Statement Currency	{CURRENCYCODE_3}
CRPL24	Debt Type	{LIST}
CRPL25	Securitised Receivables	{LIST}
CRPL26	International Securities Identification Number	{ISIN}
CRPL27	Seniority	{LIST}
CRPL28	Syndicated	{Y/N}
CRPL29	Leveraged Transaction	{Y/N}
CRPL30	Managed by CLO	{Y/N}
CRPL31	Payment in Kind	{Y/N}
CRPL32	Special Scheme	{ALPHANUM-10000}
CRPL33	Origination Date	{DATEFORMAT}
CRPL34	Maturity Date	{DATEFORMAT}
CRPL35	Origination Channel	{LIST}
CRPL36	Purpose	{LIST}
CRPL37	Currency Denomination	{CURRENCYCODE_3}
CRPL38	Original Principal Balance	{MONETARY}
CRPL39	Current Principal Balance	{MONETARY}
CRPL40	Prior Principal Balances	{MONETARY}
CRPL41	Market Value	{MONETARY}
CRPL42	Total Credit Limit	{MONETARY}
CRPL43	Purchase Price	{PERCENTAGE}
CRPL44	Put Date	{DATEFORMAT}
CRPL45	Put Strike	{MONETARY}

<b>CRPL46</b>	Amortisation Type	{LIST}
<b>CRPL47</b>	Principal Grace Period End Date	{DATEFORMAT}
<b>CRPL48</b>	Scheduled Principal Payment Frequency	{LIST}
<b>CRPL49</b>	Scheduled Interest Payment Frequency	{LIST}
<b>CRPL50</b>	Payment Due	{MONETARY}
<b>CRPL51</b>	Balloon Amount	{MONETARY}
<b>CRPL52</b>	Interest Rate Type	{LIST}
<b>CRPL53</b>	Current Interest Rate	{PERCENTAGE}
<b>CRPL54</b>	Current Interest Rate Index	{LIST}
<b>CRPL55</b>	Current Interest Rate Index Tenor	{LIST}
<b>CRPL56</b>	Current Interest Rate Margin	{PERCENTAGE}
<b>CRPL57</b>	Interest Rate Reset Interval	{INTEGER-9999}
<b>CRPL58</b>	Interest Rate Cap	{PERCENTAGE}
<b>CRPL59</b>	Interest Rate Floor	{PERCENTAGE}
<b>CRPL60</b>	Revision Margin 1	{PERCENTAGE}
<b>CRPL61</b>	Interest Revision Date 1	{DATEFORMAT}
<b>CRPL62</b>	Revision Margin 2	{PERCENTAGE}
<b>CRPL63</b>	Interest Revision Date 2	{DATEFORMAT}
<b>CRPL64</b>	Revision Margin 3	{PERCENTAGE}
<b>CRPL65</b>	Interest Revision Date 3	{DATEFORMAT}
<b>CRPL66</b>	Revised Interest Rate Index	{LIST}
<b>CRPL67</b>	Revised Interest Rate Index Tenor	{LIST}
<b>CRPL68</b>	Number Of Payments Before Securitisation	{INTEGER-9999}
<b>CRPL69</b>	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
<b>CRPL70</b>	Prepayment Lock-Out End Date	{DATEFORMAT}
<b>CRPL71</b>	Prepayment Fee	{MONETARY}
<b>CRPL72</b>	Prepayment Fee End Date	{DATEFORMAT}

<b>CRPL73</b>	Prepayment Date	{DATEFORMAT}
<b>CRPL74</b>	Cumulative Prepayments	{MONETARY}
<b>CRPL75</b>	Date Of Restructuring	{DATEFORMAT}
<b>CRPL76</b>	Date Last In Arrears	{DATEFORMAT}
<b>CRPL77</b>	Arrears Balance	{MONETARY}
<b>CRPL78</b>	Number Of Days In Arrears	{INTEGER-9999}
<b>CRPL79</b>	Account Status	{LIST}
<b>CRPL80</b>	Reason for Default or Foreclosure	{LIST}
<b>CRPL81</b>	Default Amount	{MONETARY}
<b>CRPL82</b>	Default Date	{DATEFORMAT}
<b>CRPL83</b>	Allocated Losses	{MONETARY}
<b>CRPL84</b>	Cumulative Recoveries	{MONETARY}
<b>CRPL85</b>	Recovery Source	{LIST}
<b>CRPL86</b>	Recourse	{Y/N}
<b>CRPL87</b>	Deposit Amount	{MONETARY}
<b>CRPL88</b>	Interest Rate Swap Notional	{MONETARY}
<b>CRPL89</b>	Interest Rate Swap Provider Legal Entity Identifier	{LEI}
<b>CRPL90</b>	Interest Rate Swap Provider	{ALPHANUM-1000}
<b>CRPL91</b>	Interest Rate Swap Maturity Date	{DATEFORMAT}
<b>CRPL92</b>	Currency Swap Notional	{MONETARY}
<b>CRPL93</b>	Currency Swap Provider Legal Entity Identifier	{LEI}
<b>CRPL94</b>	Currency Swap Provider	{ALPHANUM-1000}
<b>CRPL95</b>	Currency Swap Maturity Date	{DATEFORMAT}
<b>CRPL96</b>	Original Lender Name	{ALPHANUM-100}
<b>CRPL97</b>	Original Lender Legal Entity Identifier	{LEI}
<b>CRPL98</b>	Original Lender Establishment Country	{COUNTRYCODE_2}
<b>CRPL99</b>	Originator Name	{ALPHANUM-100}

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