

| Underlying exposures template – Corporate | | |
|--|---|-----------------|
| FIELD CODE | FIELD NAME | FORMAT |
| Underlying exposures information section | | |
| CRPL1 | Unique Identifier | {ALPHANUM-28} |
| CRPL2 | Original Underlying Exposure Identifier | {ALPHANUM-1000} |
| CRPL3 | New Underlying Exposure Identifier | {ALPHANUM-1000} |
| CRPL4 | Original Obligor Identifier | {ALPHANUM-1000} |
| CRPL5 | New Obligor Identifier | {ALPHANUM-1000} |
| CRPL6 | Data Cut-Off Date | {DATEFORMAT} |
| CRPL7 | Pool Addition Date | {DATEFORMAT} |
| CRPL8 | Date Of Repurchase | {DATEFORMAT} |
| CRPL9 | Redemption Date | {DATEFORMAT} |
| CRPL10 | Geographic Region — Obligor | {NUTS} |
| CRPL11 | Geographic Region Classification | {YEAR} |
| CRPL12 | Credit Impaired Obligor | {Y/N} |
| CRPL13 | Customer Type | {LIST} |
| CRPL14 | 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} |

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| FIELD CODE | FIELD NAME | FORMAT |
| 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} |

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| FIELD CODE | FIELD NAME | FORMAT |
| CRPL46 | Amortisation Type | {LIST} |
| CRPL47 | Principal Grace Period End Date | {DATEFORMAT} |
| CRPL48 | Scheduled Principal Payment Frequency | {LIST} |
| CRPL49 | Scheduled Interest Payment Frequency | {LIST} |
| CRPL50 | Payment Due | {MONETARY} |
| CRPL51 | Balloon Amount | {MONETARY} |
| CRPL52 | Interest Rate Type | {LIST} |
| CRPL53 | Current Interest Rate | {PERCENTAGE} |
| CRPL54 | Current Interest Rate Index | {LIST} |
| CRPL55 | Current Interest Rate Index Tenor | {LIST} |
| CRPL56 | Current Interest Rate Margin | {PERCENTAGE} |
| CRPL57 | Interest Rate Reset Interval | {INTEGER-9999} |
| CRPL58 | Interest Rate Cap | {PERCENTAGE} |
| CRPL59 | Interest Rate Floor | {PERCENTAGE} |
| CRPL60 | Revision Margin 1 | {PERCENTAGE} |
| CRPL61 | Interest Revision Date 1 | {DATEFORMAT} |
| CRPL62 | Revision Margin 2 | {PERCENTAGE} |
| CRPL63 | Interest Revision Date 2 | {DATEFORMAT} |
| CRPL64 | Revision Margin 3 | {PERCENTAGE} |
| CRPL65 | Interest Revision Date 3 | {DATEFORMAT} |
| CRPL66 | Revised Interest Rate Index | {LIST} |
| CRPL67 | Revised Interest Rate Index Tenor | {LIST} |
| CRPL68 | Number Of Payments Before Securitisation | {INTEGER-9999} |

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| FIELD CODE | FIELD NAME | FORMAT |
| CRPL69 | Percentage Of Prepayments Allowed Per Year | {PERCENTAGE} |
| CRPL70 | Prepayment Lock-Out End Date | {DATEFORMAT} |
| CRPL71 | Prepayment Fee | {MONETARY} |
| CRPL72 | Prepayment Fee End Date | {DATEFORMAT} |
| CRPL73 | Prepayment Date | {DATEFORMAT} |
| CRPL74 | Cumulative Prepayments | {MONETARY} |
| CRPL75 | Date Of Restructuring | {DATEFORMAT} |
| CRPL76 | Date Last In Arrears | {DATEFORMAT} |
| CRPL77 | Arrears Balance | {MONETARY} |
| CRPL78 | Number Of Days In Arrears | {INTEGER-9999} |
| CRPL79 | Account Status | {LIST} |
| CRPL80 | Reason for Default or Foreclosure | {LIST} |
| CRPL81 | Default Amount | {MONETARY} |
| CRPL82 | Default Date | {DATEFORMAT} |
| CRPL83 | Allocated Losses | {MONETARY} |
| CRPL84 | Cumulative Recoveries | {MONETARY} |
| CRPL85 | Recovery Source | {LIST} |
| CRPL86 | Recourse | {Y/N} |
| CRPL87 | Deposit Amount | {MONETARY} |
| CRPL88 | Interest Rate Swap Notional | {MONETARY} |
| CRPL89 | Interest Rate Swap Provider Legal Entity Identifier | {LEI} |
| CRPL90 | Interest Rate Swap Provider | {ALPHANUM-1000} |
| CRPL91 | Interest Rate Swap Maturity Date | {DATEFORMAT} |

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| FIELD CODE | FIELD NAME | FORMAT |
| CRPL92 | Currency Swap Notional | {MONETARY} |
| CRPL93 | Currency Swap Provider Legal Entity Identifier | {LEI} |
| CRPL94 | Currency Swap Provider | {ALPHANUM-1000} |
| CRPL95 | Currency Swap Maturity Date | {DATEFORMAT} |
| CRPL96 | Original Lender Name | {ALPHANUM-100} |
| CRPL97 | Original Lender Legal Entity Identifier | {LEI} |
| CRPL98 | Original Lender Establishment Country | {COUNTRYCODE_2} |
| CRPL99 | Originator Name | {ALPHANUM-100} |
| CRPL100 | Originator Legal Entity Identifier | {LEI} |
| CRPL101 | Originator Establishment Country | {COUNTRYCODE_2} |
| Collateral-level information section | | |
| CRPC1 | Unique Identifier | {ALPHANUM-28} |
| CRPC2 | Underlying Exposure Identifier | {ALPHANUM-1000} |
| CRPC3 | Original Collateral Identifier | {ALPHANUM-1000} |
| CRPC4 | New Collateral Identifier | {ALPHANUM-1000} |
| CRPC5 | Geographic Region — Collateral | {NUTS} |
| CRPC6 | Security Type | {LIST} |
| CRPC7 | Charge Type | {LIST} |
| CRPC8 | Lien | {INTEGER-9999} |
| CRPC9 | Collateral Type | {LIST} |
| CRPC10 | Current Valuation Amount | {MONETARY} |
| CRPC11 | Current Valuation Method | {LIST} |
| CRPC12 | Current Valuation Date | {DATEFORMAT} |

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| FIELD CODE | FIELD NAME | FORMAT |
| 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} |