

Bank of England PRA

Annex III

Underlying Exposures Information – Commercial Real Estate (CRE)				
Field code	Field name	Content to report	ND1-ND4 allowed?	ND5 allowed?
Underlying exposures information section				
CREL1	Unique Identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1224	NO	NO
CREL2	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
CREL3	New Obligor Identifier	If the original identifier in field CREL2 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 CREL2. The reporting entity must not amend this unique identifier.	NO	NO
CREL4	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
CREL5	New Underlying Exposure Identifier	If the original identifier in field CREL4 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 CREL4. The reporting entity must not amend this unique identifier.	NO	NO
CREL6	Data Cut-Off Date	The data cut-off date for this data submission.	NO	NO
CREL7	Pool Addition Date	The date on which 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
CREL8	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	YES	YES

Bank of England PRA

		<p>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.</p> <p>In the event of multiple dates, all dates must be provided in accordance with the XML schema.</p>		
CREL9	Date Of Repurchase	Date on which the underlying exposure was repurchased from the pool.	NO	YES
CREL10	Date Of Substitution	If underlying exposure was substituted for another underlying exposure after the Securitisation Date, the date of such substitution.	NO	YES
CREL11	Redemption Date	Date on which account redeemed or (for defaulted underlying exposures) the date on which the recovery process was completed.	NO	YES
CREL12	Geographic Region — Obligor	The geographic region (NUTS3 classification) where the obligor is located. Where no NUTS3 classification was produced by Eurostat prior to IP completion day (e.g. a jurisdiction not in the EU or UK), enter the two-digit country code in { COUNTRYCODE_2} format followed by 'ZZZ'. In relation to exposures acquired prior to IP completion day, please note the obligation in CREL13 to provide the year of the NUTS3 classification used. NUTS3 2016, as it applied in the UK immediately before IP completion day, should be used for new exposures acquired after IP completion day.	YES	NO
CREL13	Geographic Region Classification	Enter the year of the NUTS3 classification used for the Geographic Region fields, e.g. 2013 for NUTS3 2013. 2016 should be entered for new exposures acquired after IP completion day. 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	YES	NO

Bank of England PRA

		underlying exposures in the same data submission is not allowed.		
CREL14	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
CREL15	Origination Date	Date of original underlying exposure advance.	YES	NO
CREL16	Start Date Of Amortisation	The date on which amortisation will commence on the securitised underlying exposure (this can be a date prior to the securitisation date).	YES	YES
CREL17	Maturity Date At Securitisation Date	The maturity date of the underlying exposure as defined in the underlying exposure agreement. This would not take into account any extended maturity date on which may be allowed under the underlying exposure agreement.	NO	YES
CREL18	Maturity Date	The date of maturity of the underlying exposure or expiry of the lease.	NO	YES
CREL19	Original Term	Original contractual term (number of months) at the origination date.	YES	YES
CREL20	Duration Of Extension Option	Duration in months of any maturity extension option available to the underlying exposure. In the event of multiple maturity extensions available, enter the duration of the option that has the shortest extension period for the underlying exposure.	NO	YES
CREL21	Nature Of Extension Option	Reference thresholds involved for the possibility of triggering/exercising the extension option referred to in field CREL20: Minimum Interest Coverage Ratio (MICR) Minimum Debt Service Coverage Ratio (MDSC) Maximum Loan-To-Value (MLTV) Multiple Conditions (MLTC) Other (OTHR)	NO	YES
CREL22	Currency Denomination	The underlying exposure currency denomination.	NO	NO
CREL23	Current Principal Balance	Outstanding principal balance of the securitised underlying exposure. 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	NO	YES

Bank of England PRA

		<p>part of the principal in the securitisation these are to be added. It excludes any interest arrears or penalty amounts.</p> <p>Current balance includes the principal arrears. However, savings amount are to be deducted if a subparticipation exists. (i.e. underlying exposure balance = underlying exposure +/- subparticipation; +/- 0 if no subparticipation).</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
CREL24	Original Principal Balance	<p>Original underlying exposure balance (inclusive of fees).</p> <p>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.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
CREL25	Original Principal Balance At Securitisation Date	<p>Original Principal Balance of the securitised underlying exposure at the Securitisation Date as identified in the Offering Circular.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	NO
CREL26	Committed Undrawn Facility Underlying Exposure Balance	<p>The total whole underlying exposure remaining facility/Undrawn balance at the end of the period. The total whole underlying exposure remaining facility at the end of the Interest Payment date on which the obligor can still draw upon.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	NO	NO
CREL27	Total Other Amounts Outstanding	<p>Cumulative outstanding amounts on loan (e.g. insurance premium, ground rents, cap ex) that have been expended by SSPE/Servicer. The cumulative amount of any property protection advances or other sums that have been advanced by the Servicer or SSPE and not yet reimbursed by the obligor.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	NO	YES

Bank of England PRA

CREL28	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
CREL29	Latest Utilisation Date	Date of the most recent utilisation/drawdown of the underlying exposure facility agreement.	NO	YES
CREL30	Purpose	Underlying exposure purpose — In the event of multiple purposes, report the option that best describes the arrangement: Acquisition for investment (ACQI) Acquisition for Liquidation (ACQL) Refinancing (RFIN) Construction (CNST) Redevelopment (RDVL) Other (OTHR)	YES	NO
CREL31	Structure	Underlying Exposure Structure: Whole loan — not split into subordinated debt items/notes (LOAN) Participated mortgage underlying exposure with pari passu debt outside the issuance vehicle (PMLP) Participated mortgage underlying exposure with subordinate debt outside the issuance vehicle (PMLS) A Loan; as part of an A/B participation structure (AABP) B Loan; as part of an A/B participation structure (BABP) A Loan; as part of an A/B/C participation structure (AABC) B Loan; as part of an A/B/C participation structure (BABC) C Loan; as part of an A/B/C participation structure (CABC) Structural mezzanine financing (MZZD) Subordinate debt with separate loan documentation outside the issuance vehicle (SOBD) Other (OTHR)	YES	NO

Bank of England PRA

CREL32	Waterfall A-B Pre Enforcement Scheduled Interest Payments	Waterfall pre-enforcement schedule for interest payments: Sequential (SQNL) B loan first (BLLF) Pro-Rata (PRAT) Modified Pro-Rata (MPRT) Other (OTHR)	NO	YES
CREL33	Waterfall A-B Pre Enforcement Scheduled Principal Payments	Waterfall pre-enforcement schedule for principal payments: Sequential (SQNL) B loan first (BLLF) Pro-Rata (PRAT) Modified Pro-Rata (MPRT) Other (OTHR)	NO	YES
CREL34	Principal Payment Allocation To Senior Loan	Insert % of all periodical scheduled principal payments that go to the senior loan (e.g. A loan), if there are multiple loans in the lending arrangement (for example, if field CREL31 is completed with values PMLS, AABP, BABP, AABC, BABC, or CABC).	NO	YES
CREL35	Waterfall Type	Type of waterfall governing the overall lending arrangement: Interest A, principal A, interest B, principal B (IPIP) Interest A, interest B, principal A, principal B (IIPP) Other (OTHR)	NO	YES
CREL36	Defaulted Underlying Exposure Purchase Price	If the subordinated loan holder (e.g. B loan holder) can purchase the senior loan in an event of default, enter the purchase price as per the applicable co-lender/intercreditor agreement.	NO	YES
CREL37	Cure Payments Possible?	Can the subordinated loan holder (e.g. B loan holder) make cure payments in lieu of the mortgage obligor? Select from the list below: No possibility to make cure payment (NCP) Cure payment can be made up to a fixed number limit over the lifetime of the underlying exposure (FNLP)	YES	NO

Bank of England PRA

		Cure payment can be made without limit over the lifetime of the underlying exposure (NLCP) Other (OTHR)		
CREL38	Restrictions On Sale Of Subordinated Loan?	Are there any restrictions on the ability of the subordinated loan holder (e.g. B loan holder) to sell off the loan to a third party?	NO	YES
CREL39	Subordinated Loan Holder Affiliated To Obligor?	Is there a non-disenfranchised subordinated loan holder (e.g. B loan holder) affiliated (i.e. part of the same financial group) to the commercial mortgage obligor?	NO	YES
CREL40	Subordinated Loan Holder Control Of Workout Process	Can the subordinated loan holder (e.g. B loan holder) exercise control over the decision to and process to enforce and sell the loan collateral?	NO	YES
CREL41	Do Non-Payments On Prior Ranking Claims Constitute A Default Of The Underlying Exposure?	Do Non-payments on Prior Ranking Claims Constitute a Default of the underlying exposure?	NO	YES
CREL42	Do Non-Payments On Equal Ranking Underlying Exposures Constitute Default Of Property?	Do Non-payments on Equal Ranking underlying exposures Constitute Default of Property?	NO	YES
CREL43	Noteholder Consent	Is Noteholder consent needed in any restructuring? Restructuring includes changes in the securitised underlying exposure's payment terms (including interest rate, fees, penalties, maturity, repayment schedule, and/or other generally-accepted measures of payment terms)	YES	NO
CREL44	Noteholder Meeting Scheduled	What date is the next noteholder meeting scheduled for?	NO	YES
CREL45	Syndicated	Is the underlying exposure syndicated?	YES	NO
CREL46	Participation Of SSPE	Method used by the SSPE to acquire ownership in the syndicated underlying exposure: Assignment (ASGN) Novation (NOVA) Equitable Assignment (EQTB) Funded Participation (pari passu interest) (PARI) Junior Participation Interest (JUNP)	NO	YES

Bank of England PRA

		<p>Legal Assignment (LGAS)</p> <p>Notified Assignment (NOTA)</p> <p>Sub Participation (SUBP)</p> <p>Risk Participation (RSKP)</p> <p>Sale Event (SALE)</p> <p>Other (OTHR)</p>		
CREL47	Consequence For Breach Of Financial Covenant	<p>The consequence for the financial covenant breach:</p> <p>Event of Default (EDFT)</p> <p>Additional Amortisation (AAMR)</p> <p>Cash Trap Reserve (CTRS)</p> <p>Terminate Property Manager (TPRM)</p> <p>Other (OTHR)</p>	NO	YES
CREL48	Financial Information Non-Submission Penalties	Are there are monetary penalties for obligor's failure to submit required financial information (Op. Statement, Schedule, etc.) as per underlying exposure documents?	YES	NO
CREL49	Recourse	Is there recourse (full or limited) to the obligor's assets beyond the proceeds of any collateral for this underlying exposure?	YES	YES
CREL50	Recourse - 3rd Party	Is there recourse (full or limited) to another party (e.g. guarantor) in the event the obligor defaults on an obligation under the underlying exposure agreement?	YES	YES
CREL51	Servicing Standard	Does the servicer of this securitised underlying exposure also service the whole underlying exposure or only one/several components of the whole underlying exposure (e.g. A or B component; or one of the pari-passu components)?	NO	NO
CREL52	Amounts Held In Escrow	<p>Total balance of the legally charged reserve accounts as at the data cut-off date.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	NO	YES
CREL53	Collection Of Escrows	Enter Y if any payments are held in reserve accounts to cover ground lease payments, insurance or taxes only (not maintenance, improvements, capex etc.) as required under the underlying exposure agreement.	YES	NO
CREL54	Collection Of Other Reserves	Are any amounts other than ground rents taxes or insurance held in reserve accounts as required under the	NO	NO

Bank of England PRA

		terms of the underlying exposure agreement for tenant improvements, leasing commissions and similar items in respect of the related property or for purpose of providing additional collateral for such underlying exposure?		
CREL55	Trigger For Escrow To Be Held	Type of trigger event leading to amounts to be paid into escrow: No Trigger (NONE) Loan to Value Trigger (LVTX) Interest Coverage Trigger (ICVR) Debt Service Coverage Trigger (DSCT) Net Operating Income Trigger (NOIT) Other (OTHR)	YES	NO
CREL56	Target Escrow Amounts/Reserves	Target escrow amounts/reserves. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL57	Escrow Account Release Conditions	Release conditions of the escrow account. If multiple conditions, each condition must be provided in accordance with the XML schema.	NO	YES
CREL58	Conditions Of Drawing Cash Reserve	When the Cash Reserve can be used: Financial Covenant Breach (FICB) Trigger Event (TREV) Other (OTHR)	NO	YES
CREL59	Escrow Account Currency	Escrow account currency denomination.	NO	YES
CREL60	Escrow Payments Currency	Currency of the Escrow payments. Fields CREL52 and CREL56.	NO	YES
CREL61	Total Reserve Balance	Total balance of the reserve accounts at the underlying exposure level at the underlying exposure Payment Date. Includes Maintenance, Repairs & Environmental, etc. (excludes Tax & Insurance reserves Includes LC's for reserves. to be completed if field CREL54 ('Collection of Other Reserves') is equal to 'Y' = Yes. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL62	Reserve Balance Currency	Reserve account currency denomination.	NO	YES

Bank of England PRA

CREL63	Escrow Trigger Event Occurred	Enter Y if an event has occurred which has caused reserve amounts to be established. Enter N if payments are built up as a normal condition of the underlying exposure agreement.	NO	NO
CREL64	Amounts Added To Escrows In Current Period	Amount that has been added to any escrows or reserves between the previous data cut-off date and the data cut-off date of this data submission. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL65	Revenue	Total revenues from all sources for the period covered by the most recent financial operating statement (i.e. year to date or trailing 12 months) for all the properties. May be normalised if required by the applicable servicing agreement. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	NO
CREL66	Operating Expenses At Securitisation Date	Total underwritten operating expenses for all the properties as described in the Offering Circular. These may include real estate taxes, insurance, management, utilities, maintenance and repairs and direct property costs to the landlord; capital expenditures and leasing commissions are excluded. If multiple properties exist, total the operating expenses of the underlying properties. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL67	Capital Expenditures At Securitisation Date	Anticipated capex over the life of the securitised underlying exposure at Securitisation Date (as opposed to repairs and maintenance) if identified in the Offering Circular. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL68	Financial Statement Currency	The currency used in the initial financial reporting of fields CREL65 — CREL66.	YES	NO
CREL69	Obligor Reporting Breach	Is obligor in breach of its obligation to deliver reports to underlying exposure servicer or lender? Y = Yes or N = No.	YES	NO
CREL70	Debt Service Coverage Ratio Method	Define the calculation of the Debt Service Coverage Ratio financial covenant requirement, the inferred method of calculation. If the calculation method differs	YES	NO

Bank of England PRA

		<p>between the whole loan and the A-loan, then enter the A-loan method.</p> <p>Current Period (CRRP)</p> <p>Projection - 6 month forward calculation (PRSF)</p> <p>Projection - 12 month forward calculation (PRTF)</p> <p>Combo 6 — Current period and a 6 month forward calculation (CMSF)</p> <p>Combo 12 — Current period and a 6 month forward calculation (CMTF)</p> <p>Historical - 6 month forward calculation (HISF)</p> <p>Historical - 12 month forward calculation (HITF)</p> <p>Modified — Includes a reserve injection or a percentage rental income probability calculation (MODI)</p> <p>Multiple Period — Consecutive period calculation (MLTP)</p> <p>Other (OTHR)</p>		
CREL71	Debt Service Coverage Ratio Indicator At Securitisation Date	<p>How the Debt Service Coverage Ratio is calculated or applied when an underlying exposure relates to multiple properties:</p> <p>Partial — Not all properties received financials, servicer to leave empty (PRTL)</p> <p>Average — Not all properties received financials, servicer allocates debt service only to properties where financials are received (AVER)</p> <p>Full — All statements collected for all properties (FULL)</p> <p>Worst Case — Not all properties received financials, servicer allocates 100 % of debt service to all properties where financials are received (WCAS)</p> <p>None Collected — No financials were received (NCOT)</p> <p>Consolidated — All properties reported on one ‘rolled up’ financial from the obligor (COND)</p> <p>Whole loan based on loan agreements (WLAG)</p> <p>Whole loan based on other method (WLOT)</p> <p>Trust Note based on loan agreement (TNAG)</p> <p>Trust Note based on other method (TNOT)</p> <p>Other (OTHR)</p>	NO	YES

Bank of England PRA

CREL72	Most Recent Debt Service Coverage Ratio Indicator	<p>How the Debt Service Coverage Ratio is calculated or applied when an underlying exposure relates to multiple properties:</p> <p>Partial — Not all properties received financials, servicer to leave empty (PRTL)</p> <p>Average — Not all properties received financials, servicer allocates debt service only to properties where financials are received (AVER)</p> <p>Full — All statements collected for all properties (FULL)</p> <p>Worst Case — Not all properties received financials, servicer allocates 100 % of debt service to all properties where financials are received (WCAS)</p> <p>None Collected — No financials were received (NCOT)</p> <p>Consolidated — All properties reported on one ‘rolled up’ financial from the obligor (COND)</p> <p>Whole loan based on loan agreements (WLAG)</p> <p>Whole loan based on other method (WLOT)</p> <p>Trust Note based on loan agreement (TNAG)</p> <p>Trust Note based on other method (TNOT)</p> <p>Other (OTHR)</p>	NO	YES
CREL73	Debt Service Coverage Ratio At The Securitisation Date	The Debt Service Coverage Ratio calculation for the securitised underlying exposure, at the Securitisation Date, based on the underlying exposure documentation.	YES	NO
CREL74	Current Debt Service Coverage Ratio	Current Debt Service Coverage Ratio calculation for the securitised underlying exposure, based on the underlying exposure documentation.	YES	NO
CREL75	Original Loan-To-Value	The Loan to Value ratio (LTV) for the entire lending arrangement (i.e. not just reflecting the securitised loan amount), as at the Securitisation Date.	YES	NO
CREL76	Current Loan-To-Value	Current Loan to Value ratio (LTV) for the entire lending arrangement (i.e. not just reflecting the securitised loan amount).	YES	NO
CREL77	Interest Coverage Ratio At The Securitisation Date	The Interest Coverage Ratio calculation for the securitised underlying exposure, at the Securitisation Date.	YES	NO

Bank of England PRA

CREL78	Current Interest Coverage Ratio	Current Interest Coverage Ratio calculation for the securitised underlying exposure.	YES	NO
CREL79	Interest Coverage Ratio Method	<p>Define the calculation of the Interest Coverage Ratio financial covenant requirement at the level of the securitised underlying exposure (or the whole underlying exposure level if not specified for any specific underlying exposure arrangements within the overall lending arrangement), the inferred method of calculation:</p> <p>Current Period (CRRP)</p> <p>Projection - 6 month forward calculation (PRSF)</p> <p>Projection - 12 month forward calculation (PRTF)</p> <p>Combo 6 — Current period and a 6 month forward calculation (CMSF)</p> <p>Combo 12 — Current period and a 6 month forward calculation (CMTF)</p> <p>Historical - 6 month forward calculation (HISF)</p> <p>Historical - 12 month forward calculation (HITF)</p> <p>Modified — Includes a reserve injection or a percentage rental income probability calculation (MODI)</p> <p>Multiple Period — Consecutive period calculation (MLTP)</p> <p>Other (OTHR)</p>	NO	YES
CREL80	Number Of Properties At Securitisation Date	The number of properties that serve as security for the underlying exposure at the Securitisation Date.	NO	YES
CREL81	Number Of Properties At Data Cut-Off Date	The number of properties that serve as security for the underlying exposure.	YES	NO
CREL82	Properties Collateralised To The Underlying Exposure	Enter the unique collateral identifiers (CREC4) of the properties that serve as security for the underlying exposure at the data cut-off date. If multiple properties enter all of the identifiers as set out in the XML schema.	NO	NO
CREL83	Property Portfolio Value At Securitisation Date	<p>The valuation of the properties securing the underlying exposure at the Securitisation Date as described in the Offering Circular. If multiple properties then sum the value of the properties.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	NO	YES

Bank of England PRA

CREL84	Property Portfolio Valuation Currency At Securitisation Date	The currency of the valuation in CREL83.	NO	YES
CREL85	Status Of Properties	Status of properties. Where multiple situations from the list below exist, choose the situation which best represents the overall set of properties. Lasting Power of Attorney (LPOA) Receivership (RCVR) In Foreclosure (FCLS) Real Estate Owned (REOW) Defeased (DFSD) Partial Release (PRLS) Released (RLSD) Same as at Securitisation Date (SCDT) In special servicing (SSRV) Other (OTHR)	NO	YES
CREL86	Valuation Date At Securitisation Date	The date the valuation was prepared for the values disclosed in the Offering Circular. For multiple properties, if several dates, take the most recent date.	NO	YES
CREL87	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
CREL88	Principal Grace Period End Date	If applicable as at the data cut-off date, indicate the principal grace period end date.	NO	YES
CREL89	Grace Days Allowed	The number of days after a payment is due in which the lender will not consider the missed payment to be an Event of Default. This refers to missed payments due to	NO	YES

Bank of England PRA

		non-technical reasons (i.e. missed payments not due to systems failures for example).		
CREL90	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
CREL91	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
CREL92	Number Of Payments Before Securitisation	Enter the number of payments made prior to the exposure being transferred to the securitisation.	YES	NO
CREL93	Prepayment Terms Description	Must reflect the information in offering circular. For instance, if the prepayment terms are the payment of a 1 % fee in year one, 0,5 % in year two and 0,25 % in year three of the loan this may be shown in the offering circular as: 1 %(12), 0,5 %(24), 0,25 %(36).	YES	YES
CREL94	Prepayment Lock-Out End Date	The date after which the lender allows prepayment of the underlying exposure.	YES	YES
CREL95	Yield Maintenance End Date	Date after which underlying exposure can be prepaid without yield maintenance.	NO	YES
CREL96	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

Bank of England PRA

CREL97	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
CREL98	Unscheduled Principal Collections	Unscheduled payments of principal received in the most recent collection period. Other principal payments received during the interest period that will be used to pay down the underlying exposure. This may relate to sales proceeds, voluntary prepayments, or liquidation amounts. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL99	Liquidation/Prepayment Date	The most recent date on which an unscheduled principal payment was received or liquidation proceeds are received.	NO	YES
CREL100	Liquidation/Prepayment Code	Code assigned to any unscheduled principal payments or liquidation proceeds received during the collection period: Partial Liquidation (Curtailment) (PTLQ) Payoff Prior to Maturity (PTPY) Liquidation or Disposition (LQDP) Repurchase or Substitution (RPSB) Full Payoff at Maturity (FLPY) Discounted Payoff (DPOX) Payoff with Penalty (PYPN) Payoff with Yield Maintenance (YLMT) Curtailment with Penalty (CTPL) Curtailment with Yield Maintenance (CTYL) Other (OTHR)	NO	YES
CREL101	Prepayment Interest Excess/Shortfall	Shortfall or excess of actual interest payment from the scheduled interest payment that is not related to an underlying exposure default. Results from a prepayment received on a date other than a scheduled payment due date: Shortfall – The difference by which the amount of interest paid is less than the scheduled interest that was due on the underlying exposure Payment Date, (this would only apply if there is a shortfall after the obligor has paid any break costs). Excess – Interest collected in excess of the accrued interest due for the underlying	NO	YES

Bank of England PRA

		<p>exposure interest accrual period. A negative number represents a shortfall and excess is represented as a positive number.</p> <p>Refers to the entire lending arrangement (i.e. not just reflecting the securitised underlying exposure amount)</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
CREL102	Payment Date	The most recent date principal and interest is paid to the SSPE as at the data cut-off date, this would normally be the interest payment date of the underlying exposure.	NO	YES
CREL103	Next Payment Adjustment Date	For adjustable rate underlying exposures, the next date on which the amount of scheduled principal and/or interest is due to change. For fixed rate underlying exposures, enter the next payment date.	NO	YES
CREL104	Next Payment Date	Date of next underlying exposure payment.	NO	YES
CREL105	Payment Due	<p>This is the next contractual payment due by the obligor according to the payment frequency of the underlying exposure.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	NO	YES
CREL106	Original Interest Rate	Underlying exposure all-in interest rate at the date of origination of the securitised underlying exposure.	YES	NO
CREL107	Interest Rate At The Securitisation Date	The total interest rate (e.g. EURIBOR + Margin) that is being used to calculate interest due on the securitised underlying exposure for the first Interest Payment Date after the Securitisation Date.	YES	NO
CREL108	First Payment Adjustment Date	For adjustable rate underlying exposures, the first date on which the amount of scheduled principal and/or interest is due to change. For fixed rate underlying exposures, enter the first date on which the amount of scheduled principal or interest is due (not the first date after securitisation on which it could change).	YES	YES
CREL109	Interest Rate Type	<p>Interest rate type:</p> <p>Floating rate underlying exposure (for life) (FLIF)</p> <p>Floating rate underlying exposure linked to one index that will revert to another index in the future (FINX)</p> <p>Fixed rate underlying exposure (for life) (FXRL)</p> <p>Fixed with future periodic resets (FXPR)</p>	NO	YES

Bank of England PRA

		<p>Fixed rate underlying exposure with compulsory future switch to floating (FLCF)</p> <p>Floating rate underlying exposure with floor (FLFL)</p> <p>Floating rate underlying exposure with cap (CAPP)</p> <p>Floating rate underlying exposure with both floor and cap (FLCA)</p> <p>Discount (DISC)</p> <p>Switch Optionality (SWIC)</p> <p>Obligor Swapped (OBLs)</p> <p>Modular (MODE)</p> <p>Other (OTHR)</p>		
CREL110	Current Interest Rate	Gross rate per annum used to calculate the current period scheduled interest on the securitised underlying exposure. Rates calculated on a period-by-period basis must be annualised.	NO	YES
CREL111	Current Interest Rate Index	<p>The base reference interest index currently applicable (the reference rate off which the interest rate is set):</p> <p>MuniAAA (MAAA)</p> <p>FutureSWAP (FUSW)</p> <p>LIBID (LIBI)</p> <p>LIBOR (LIBO)</p> <p>SWAP (SWAP)</p> <p>Treasury (TREA)</p> <p>Euribor (EURI)</p> <p>Pfandbriefe (PFAN)</p> <p>EONIA (EONA)</p> <p>EONIASwaps (EONS)</p> <p>EURODOLLAR (EUUS)</p> <p>EuroSwiss (EUCH)</p> <p>TIBOR (TIBO)</p> <p>ISDAFIX (ISDA)</p> <p>GCFRepo (GCFR)</p> <p>STIBOR (STBO)</p>	NO	YES

Bank of England PRA

		<p>BBSW (BBSW)</p> <p>JIBAR (JIBA)</p> <p>BUBOR (BUBO)</p> <p>CDOR (CDOR)</p> <p>CIBOR (CIBO)</p> <p>MOSPRIM (MOSP)</p> <p>NIBOR (NIBO)</p> <p>PRIBOR (PRBO)</p> <p>TELBOR (TLBO)</p> <p>WIBOR (WIBO)</p> <p>Bank of England Base Rate (BOER)</p> <p>European Central Bank Base Rate (ECBR)</p> <p>Lender's Own Rate (LDOR)</p> <p>Other (OTHR)</p>		
CREL112	Current Interest Rate Index Tenor	<p>Tenor of the current interest rate index:</p> <p>Overnight (OVNG)</p> <p>IntraDay (INDA)</p> <p>1 day (DAIL)</p> <p>1 week (WEEK)</p> <p>2 week (TOWK)</p> <p>1 month (MNTH)</p> <p>2 month (TOMN)</p> <p>3 month (QUTR)</p> <p>4 month (FOMN)</p> <p>6 month (SEMI)</p> <p>12 month (YEAR)</p> <p>On Demand (ONDE)</p> <p>Other (OTHR)</p>	NO	YES
CREL113	Current Interest Rate Margin	<p>Current interest rate margin of the floating-rate underlying exposure over (or under, in which case input as a negative) the index rate.</p>	NO	YES

Bank of England PRA

CREL114	Interest Rate Reset Interval	Number of months between each interest rate reset date on the underlying exposure.	NO	YES
CREL115	Current Index Rate	The index rate used to determine the current securitised underlying exposure interest rate. The interest rate (before margin) used to calculate the interest paid on the securitised underlying exposure payment date in field CREL102.	NO	YES
CREL116	Index Determination Date	If the underlying exposure Agreement states specific dates for the index to be set, enter the next index determination date.	NO	YES
CREL117	Rounding Increment	The incremental percentage by which an index rate is to be rounded in determining the interest rate as set out in the underlying exposure agreement.	NO	YES
CREL118	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
CREL119	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
CREL120	Current Default Interest Rate	Interest rate used to calculate the default interest paid on the securitised underlying exposure payment date in field CREL102.	NO	YES
CREL121	Accrual Of Interest Allowed	Do the documents describing the terms and conditions of the underlying exposure allow for interest to be accrued and capitalised?	YES	NO
CREL122	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
CREL123	Total Scheduled Principal & Interest Due	Scheduled principal & interest payment due on the securitised underlying exposure on the most recent payment date, as at the data cut-off date.	NO	NO

Bank of England PRA

		Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.		
CREL124	Total Scheduled Principal & Interest Paid	Scheduled Principal & Interest payment paid on the securitised underlying exposure on the most recent payment date, as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
CREL125	Negative Amortisation	Negative amortisation/deferred interest/capitalised interest without penalty. Negative amortisation occurs when interest accrued during a payment period is greater than the scheduled payment and the excess amount is added to the outstanding underlying exposure balance. Refers to the entire lending arrangement (i.e. not just reflecting the securitised underlying exposure amount) Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	NO
CREL126	Deferred Interest	Deferred interest on the whole loan (i.e. including the securitised loan and any other loan belonging to the lending arrangement with the obligor). Deferred interest is the amount by which the interest an obligor is required to pay on a mortgage loan, less than the amount of interest accrued on the outstanding principal balance. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	NO
CREL127	Total Shortfalls In Principal & Interest Outstanding	Cumulative outstanding principal and interest amounts due on the entire lending arrangement (i.e. not just the securitised underlying exposure) as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL128	Date Last In Arrears	Date the obligor was last in arrears.	YES	YES
CREL129	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.	NO	NO

Bank of England PRA

		Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.		
CREL130	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
CREL131	Reason for Default or Foreclosure	<p>If the underlying exposure is in default as per Article 178 of Regulation (EU) No 575/2013, select the appropriate reason:</p> <p>In default because the debtor is unlikely to pay, in accordance with Article 178 of Regulation (EU) No 575/2013. (UPXX)</p> <p>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)</p> <p>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)</p>	YES	YES
CREL132	Default Amount	<p>Total gross default amount before the application of sale proceeds and recoveries and inclusive of any capitalised fees/penalties/etc. If not in default, enter 0.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	NO	YES
CREL133	Default Date	The date of default.	NO	YES
CREL134	Interest In Arrears	Is the interest that accrues on the underlying exposure paid in arrears?	NO	NO
CREL135	Actual Default Interest	<p>Actual default interest paid between the previous data cut-off date and the data cut-off date of this data submission. Total amount of default interest paid by the obligor during the interest period or on the underlying exposure payment date.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	NO	YES
CREL136	Account Status	<p>Current status of the underlying exposure that has been securitised:</p> <p>Performing (PERF)</p> <p>Restructured — No Arrears (RNAR)</p> <p>Restructured — Arrears (RARR)</p>	NO	NO

Bank of England PRA

		<p>Defaulted according to Article 178 of Regulation (EU) No 575/2013 (DFLT)</p> <p>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)</p> <p>Defaulted both according to Article 178 of Regulation (EU) No 575/2013 and according to another definition of default being met (DTCR)</p> <p>Defaulted only under another definition of default being met (DADB)</p> <p>Arrears (ARRE)</p> <p>Repurchased by Seller – Breach of Representations and Warranties (REBR)</p> <p>Repurchased by Seller – Defaulted (REDF)</p> <p>Repurchased by Seller – Restructured (RERE)</p> <p>Repurchased by Seller – Special Servicing (RESS)</p> <p>Repurchased by Seller – Other Reason (REOT)</p> <p>Redeemed (RDMD)</p> <p>Other (OTHR)</p> <p>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.</p>		
CREL137	Allocated Losses	<p>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.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	NO	YES
CREL138	Net Proceeds Received On Liquidation	<p>Net proceeds received on liquidation used to determine loss to the SSPE per the Securitisation Documents. The amount of the net proceeds of sale received, this will</p>	NO	YES

Bank of England PRA

		determine whether there is a loss or shortfall on the underlying exposure. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.		
CREL139	Liquidation Expense	Expenses associated with the liquidation to be netted from the other assets of issuer to determine loss per the Securitisation Documents. Amount of any liquidation expenses that will be paid out of the net sales proceeds to determine whether there will be any loss. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL140	Expected Timing Of Recoveries	The underlying exposure servicer's expected recovery timing in months.	NO	YES
CREL141	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
CREL142	Enforcement Start Date	The date on which foreclosure or administration proceedings or alternative enforcement procedures were initiated against or agreed by the obligor.	NO	YES
CREL143	Workout Strategy Code	Work-out strategy: Modification (MODI) Enforcement (ENFR) Receivership (RCVR) Insolvency (NSOL) Extension (XTSN) Loan Sale (LLES) Discounted Pay Off (DPFF) Property in Possession (PPOS) Resolved (RSLV) Pending Return to Servicer (PRTS) Deed in Lieu of Foreclosure (DLFR) Full Pay Off (FPOF) Representations and Warranties (REWR)	NO	YES

Bank of England PRA

		Other (OTHR)		
CREL144	Modification	Type of modification: Maturity Date Extension (MEXT) Amortisation Change (AMMC) Principal Write-off (PWOFF) Temporary Rate Reduction (TMRR) Capitalisation of Interest (CINT) Capitalisation of Costs Advanced (e.g. insurance, ground rent) (CPCA) Combination (COMB) Other (OTHR)	NO	YES
CREL145	Special Servicing Status	As of the underlying exposure Payment Date is the underlying exposure currently being specially serviced?	NO	NO
CREL146	Most Recent Special Servicer Transfer Date	The date an underlying exposure was transferred to the special Servicer following a servicing transfer event. Note: If the underlying exposure has had multiple transfers, this is the last date transferred to special servicing.	NO	YES
CREL147	Most Recent Primary Servicer Return Date	The date an underlying exposure becomes a 'corrected mortgage underlying exposure', which is the date the underlying exposure was returned to the master/primary Servicer from the special Servicer. Note: If the underlying exposure has had multiple transfers, this is the last date returned to the master/primary Servicer from special servicing.	NO	YES
CREL148	Non Recoverability Determined	Indicator (Yes/No) as to whether the Servicer or Special Servicer has determined that there will be a shortfall in recovering any advances it has made and the outstanding underlying exposure balance and any other amounts owing on the underlying exposure from proceeds upon sale or liquidation of the property or underlying exposure.	YES	YES
CREL149	Covenant Breach/Trigger	Type of Covenant Breach/Trigger: Interest Coverage Ratio (ICRX) Debt Service Coverage Ratio (DSCR) Loan-to-Value (LLTV)	NO	YES

Bank of England PRA

		Interest Coverage Ratio or Debt Service Coverage Ratio (ICDS) Interest Coverage Ratio or Debt Service Coverage Ratio or Loan-to-Value (ICDL) Property Level Breach (PROP) Obligor Level Breach (OBLG) Tenant or Vacancy Level Breach (TENT) Other (OTHR)		
CREL150	Date Of Breach	The date on which any breach of the underlying exposure terms and conditions occurred. If multiple breaches, the date of the earliest breach.	YES	YES
CREL151	Date Of Breach Cure	The date on which any breach reported in field CREL150 cured. If multiple breaches, the date which the last breach cured.	NO	YES
CREL152	Servicer Watchlist Code	If the underlying exposure has been entered onto the servicer watchlist, enter the most appropriate corresponding code from Table 2 in Annex I of this Regulation. If multiple criteria are applicable, list the most detrimental code.	NO	YES
CREL153	Servicer Watchlist Date	Determination date on which an underlying exposure was placed on the Watchlist. If underlying exposure came off the Watchlist in a prior period and is now coming back on, use the new entry date.	NO	YES
CREL154	Interest Rate Swap Provider	If there is an interest rate swap on the underlying exposure, provide the full legal name of the interest rate swap provider. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES
CREL155	Interest Rate Swap Provider Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the underlying exposure interest rate swap provider.	NO	YES
CREL156	Interest Rate Swap Maturity Date	Date of maturity for the interest rate underlying exposure level swap.	NO	YES
CREL157	Interest Rate Swap Notional	Interest rate underlying exposure level swap notional amount Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES

Bank of England PRA

CREL158	Currency Swap Provider	If there is an exchange rate swap on the underlying exposure, provide the full legal name of the exchange rate swap provider. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES
CREL159	Currency Swap Provider Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the underlying exposure currency swap provider.	NO	YES
CREL160	Currency Swap Maturity Date	Date of maturity for the currency underlying exposure level swap.	NO	YES
CREL161	Currency Swap Notional	Currency underlying exposure level swap notional amount Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL162	Exchange Rate For Swap	The exchange rate that has been set for a currency underlying exposure level swap.	NO	YES
CREL163	Other Swap Provider	The full legal name of the swap provider for the underlying exposure, where the swap is neither an interest rate nor currency swap. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES
CREL164	Other Swap Provider Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the underlying exposure 'other' swap provider.	NO	YES
CREL165	Obligor Must Pay Breakage On Swap	Extent to which the obligor is obligated to pay breakage costs to the underlying exposure swap provider. In the event of multiple swaps, enter the most appropriate value. Total Indemnification from obligor (TOTL) Partial Indemnification from obligor (PINO) No Indemnification from obligor (NOPE)	YES	NO
CREL166	Full Or Partial Termination Event Of Swap For Current Period	If underlying exposure swap has been terminated between the previous data cut-off date and the data cut-off date of the current report submission, identify reason. In the event of multiple swaps, enter the most appropriate value. Swap Terminated due to Ratings Downgrade of Underlying Exposure Swap Provider (RTDW)	NO	YES

Bank of England PRA

		Swap Terminated due to Payment Default to Underlying Exposure Swap Provider (PYMD) Swap Terminated due to Other Type of Default by Underlying Exposure Swap Counterparty (CNTD) Swap Terminated due to Full or Partial Prepayment by Obligor (PRPY) Swap Terminated due to Other Type of Default by Obligor (OBGD) Other (OTHR)		
CREL167	Net Periodic Payment Made By Swap Provider	Net amount of payment made by the swap counterparty securitised underlying exposure, on the underlying exposure Payment Date as required by the swap contract. This does not include any breakage or termination payments. In the event of multiple swaps, enter the sum across all swaps. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL168	Breakage Costs Due To Underlying Exposure Swap Provider	Amount of any payment due from the obligor to the swap counterparty for partial of full termination of the swap. In the event of multiple swaps, enter the most appropriate value. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL169	Shortfall In Payment Of Breakage Costs On Swap	Amount of any shortfall, if any, of breakage costs resulting from the full or partial termination of the swap, paid by the obligor. In the event of multiple swaps, enter the sum across all swaps. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL170	Breakage Costs Due From Swap Counterparty	Amount of any gains paid by the swap counterparty to the obligor on full or partial termination. In the event of multiple swaps, enter the most appropriate value. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREL171	Next Swap Reset Date	Date of next reset date on the underlying exposure level swap. In the event of multiple swaps, enter the most appropriate value.	NO	YES
CREL172	Sponsor	The name of the underlying exposure sponsor.	NO	YES

Bank of England PRA

CREL173	Agent Bank Of Syndication Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the agent bank of syndication, i.e. the entity acting as an interface between the obligor and the lending parties involved in the syndicated underlying exposure.	NO	YES
CREL174	Servicer Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the underlying exposure servicer.	NO	YES
CREL175	Servicer Name	Give the full legal name of the underlying exposure servicer. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES
CREL176	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
CREL177	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
CREL178	Originator Establishment Country	Country where the underlying exposure originator is established.	NO	NO
CREL179	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
CREL180	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
CREL181	Original Lender Establishment Country	Country where the original lender is established.	YES	YES
Collateral-level information section				
CREC1	Unique Identifier	Report the same unique identifier here as the one entered into field CREL1.	NO	NO

Bank of England PRA

CREC2	Underlying Exposure Identifier	Unique underlying exposure identifier. This must match the identifier in field CREL5. The reporting entity must not amend this unique identifier.	NO	NO
CREC3	Original Collateral Identifier	The original unique identifier assigned to the collateral. The reporting entity must not amend this unique identifier.	NO	NO
CREC4	New Collateral Identifier	If the original identifier in field CREC3 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 CREC3. The reporting entity must not amend this unique identifier.	NO	NO
CREC5	Collateral Type	<p>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.</p> <p>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)</p>	NO	NO

Bank of England PRA

		Mixed Categories Due to Security Over All Assets of the Obligor (MIXD) Other (OTHR)		
CREC6	Property Name	The name of the property that serves as security for the underlying exposure. If the collateral being reported is not property collateral, enter ND5.	NO	YES
CREC7	Property Address	The address of the property that serves as security for the underlying exposure. If the collateral being reported is not property collateral, enter ND5.	NO	YES
CREC8	Geographic Region — Collateral	The geographic region (NUTS3 classification) where the physical collateral is located. Where no NUTS3 classification was produced by Eurostat prior to IP completion day (e.g. a jurisdiction not in the EU or UK), enter the two-digit country code in {COUNTRYCODE_2} format followed by 'ZZZ'. NUTS3 2016, as it applied in the UK immediately before IP completion day, should be used for new exposures acquired after IP completion day.	YES	YES
CREC9	Property Post Code	The primary property full postal code. If the collateral being reported is not property collateral, enter ND5.	NO	YES
CREC10	Lien	Highest lien position held by the originator in relation to the collateral.	YES	YES
CREC11	Property Status	Status of property: Lasting Power of Attorney (LPOA) Receivership (RCVR) In Foreclosure (FCLS) Real Estate Owned (REOW) Defeased (DFSD) Partial Release (PRLS) Released (RLSD) Same as at Securitisation Date (SCDT) In Special Servicing (SSRV) Other (OTHR)	NO	YES

Bank of England PRA

		If the collateral being reported is not property collateral, enter ND5.		
CREC12	Property Type	<p>Property type:</p> <p>Caravan Park (CRVP)</p> <p>Car Park (CARP)</p> <p>Health Care (HEAL)</p> <p>Hospitality or Hotel (HOTL)</p> <p>Industrial (IDSR)</p> <p>Land Only (LAND)</p> <p>Leisure (LEIS)</p> <p>Multifamily (MULF)</p> <p>Mixed Use (MIXD)</p> <p>Office (OFFC)</p> <p>Pub (PUBX)</p> <p>Retail (RETL)</p> <p>Self Storage (SSTR)</p> <p>Warehouse (WARE)</p> <p>Various (VARI)</p> <p>Other (OTHR)</p> <p>If the collateral being reported is not property collateral, enter ND5.</p>	NO	YES
CREC13	Property Form Of Title	<p>The relevant form of property title. A lease on land only, in which the obligor usually owns a building or is required to build as specified in the lease. Such leases are usually long-term net leases; the obligor's rights and obligations continue until the lease expires or is terminated through default:</p> <p>Leasehold (LESH)</p> <p>Freehold (FREE)</p> <p>Mixed (MIXD)</p> <p>Other (OTHR)</p> <p>If the collateral being reported is not property collateral, enter ND5.</p>	NO	YES

Bank of England PRA

CREC14	Current Valuation Date	The date of the most recent valuation.	YES	YES
CREC15	Current Valuation Amount	<p>The most recent valuation of the property as assessed by an independent external or internal appraiser; if such assessment is not available, the current value of the property can be estimated using a real estate value index sufficiently granular with respect to geographical location and type of property; if such real estate value index is also not available, a real estate price index sufficiently granular with respect to geographical location and type of property can be used after application of a suitably chosen mark-down to account for the depreciation of the property.</p> <p>If the collateral being reported is not property collateral, enter the most recent valuation of the collateral as assessed by an independent external or internal appraiser or, if not available, by the originator.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
CREC16	Current Valuation Method	<p>The most recent method of calculating the value of the collateral provided in field CREC15.</p> <p>Full, internal and external inspection (FALL)</p> <p>Full, only external inspection (FEXT)</p> <p>Drive-by (DRVB)</p> <p>Automated Valuation Model (AUVM)</p> <p>Indexed (IDX)</p> <p>Desktop (DKTP)</p> <p>Managing Agent/Estate Agent (MAEA)</p> <p>Tax Authority (TXAT)</p> <p>Other (OTHR)</p>	YES	NO
CREC17	Current Valuation Basis	<p>The most recent Valuation Basis:</p> <p>Open Market (OPEN)</p> <p>Vacant Possession (VCNT)</p> <p>Other (OTHR)</p>	YES	NO
CREC18	Original Valuation Method	<p>The method of calculating the value of the collateral at the time of underlying exposure origination:</p> <p>Full, internal and external inspection (FALL)</p> <p>Full, only external inspection (FEXT)</p>	YES	NO

Bank of England PRA

		<p>Drive-by (DRVB)</p> <p>Automated Valuation Model (AUVM)</p> <p>Indexed (IDXN)</p> <p>Desktop (DKTP)</p> <p>Managing Agent/Estate Agent (MAEA)</p> <p>Tax Authority (TXAT)</p> <p>Other (OTHR)</p>		
CREC19	Collateral Securitisation Date	Date the property/collateral was contributed as security for the underlying exposure. If this property/collateral has been substituted, enter the date of the substitution. If the property/collateral was part of the original securitisation, this will be the Securitisation Date.	YES	NO
CREC20	Allocated Percentage Of Underlying Exposure At Securitisation Date	Allocated underlying exposure % attributable to property/collateral at Securitisation Date where there is more than one property/collateral item securing the underlying exposure. This may be set out in the underlying exposure Agreement, otherwise assign by valuation or Net Operating Income.	YES	YES
CREC21	Current Allocated Underlying Exposure Percentage	Allocated underlying exposure % attributable to the collateral at the underlying exposure payment date. Where there is more than one collateral item securing the underlying exposure, the sum of all percentages is equal to 100 %. This may be set out in the underlying exposure agreement, otherwise assign by valuation (Net Operating Income).	NO	YES
CREC22	Valuation At Securitisation	The valuation of the property/collateral securing the underlying exposure at Securitisation Date as described in the Offering Circular. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREC23	Name Of Valuer At Securitisation	Name of valuation firm who performed the property/collateral valuation at the Date of Securitisation.	NO	YES
CREC24	Date Of Valuation At Securitisation	The date the valuation was prepared for the values disclosed in the Offering Circular.	NO	YES
CREC25	Year Built	Year the property was built per the valuation report or underlying exposure document.	YES	YES

Bank of England PRA

CREC26	Year Last Renovated	Year that last major renovation/new construction was completed on the property per the valuation report or underlying exposure document.	YES	YES
CREC27	Number Of Units	For property type Multifamily enter number of units, for Hospitality/Hotel/Healthcare — beds, for Caravan Parks — units, Lodging = rooms, Self Storage = units.	NO	YES
CREC28	Net Square Metres	The total net rentable area of the property in square metres that serve as security for the underlying exposure per the most recent valuation report.	NO	YES
CREC29	Commercial Area	The total net Commercial rentable area of the property in square metres that serves as security for the underlying exposure per the most recent valuation report.	NO	YES
CREC30	Residential Area	The total net Residential rentable area of the property in square metres that serves as security for the loan per the most recent valuation report.	NO	YES
CREC31	Net Internal Floor Area Validated	Has the valuer (of the most recent valuation) verified the net internal floor area of the property?	YES	YES
CREC32	Occupancy As Of Date	Date of most recently received rent roll/tenancy schedule. For hospitality (hotels), and health care properties use average occupancy for the period for which the financial statements are reported.	NO	YES
CREC33	Economic Occupancy At Securitisation	The percentage of rentable space with signed leases in place at Securitisation Date if disclosed in Offering Circular (tenants may not be in occupation but are paying rent).	NO	YES
CREC34	Physical Occupancy At Securitisation	At securitisation, the available percentage of rentable space actually occupied (i.e. where tenants are actually in occupation and not vacated), if disclosed in Offering Circular. To be derived from a rent roll or other document indicating occupancy consistent with most recent financial year information.	NO	YES
CREC35	Vacant Possession Value At Securitisation Date	Vacant possession value at Date of Securitisation. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREC36	Date Of Financials At Securitisation	The end date of the financials for the information used in the Offering Circular (e.g. year to date, annual, quarterly or trailing 12 months).	YES	YES

Bank of England PRA

CREC37	Net Operating Income At Securitisation	Revenue less Operating Expenses at Securitisation Date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES
CREC38	Most Recent Financials As Of Start Date	The first day of the period covered in the most recent financial operating statement available (e.g. Monthly, Quarterly, Year to Date or Trailing 12 months).	YES	YES
CREC39	Most Recent Financials As Of End Date	The end date of the financials used for the most recent financial operating statement (e.g. Monthly, Quarterly, Year to Date or Trailing 12 months).	YES	YES
CREC40	Most Recent Revenue	Total revenues for the period covered by the most recent financial operating statement (e.g. Monthly, Quarterly, Year to Date or Trailing 12 months) for the property. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES
CREC41	Most Recent Operating Expenses	Total operating expenses for the period covered by the most recent financial operating statement (e.g. Monthly, Quarterly, Year to Date or Trailing 12 months) for the property. These may include real estate taxes, insurance, management, utilities, maintenance and repairs and direct property costs to the landlord; capital expenditures and leasing commissions are excluded. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES
CREC42	Most Recent Capital Expenditure	Total Capital Expenditure (as opposed to repairs and maintenance) for the period covered by the most recent financial operating statement e.g. Monthly, Quarterly, Year to Date or Trailing 12 months) for the property. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES
CREC43	Ground Rent Payable	If property is leasehold, provide the current annual leasehold rent payable to the lessor. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREC44	Weighted Average Lease Terms	Weighted average lease terms in years, using as weights the latest-available outstanding value of the lease.	NO	YES
CREC45	Property Leasehold Expiry	Provide the earliest date the leasehold interest expires.	NO	YES

Bank of England PRA

CREC46	Contractual Annual Rental Income	The contractual annual rental income derived from the most recent obligor tenancy schedule. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CREC47	Income Expiring 1-12 Months	Percentage of income expiring in 1 to 12 months.	YES	YES
CREC48	Income Expiring 13-24 Months	Percentage of income expiring in 13 to 24 months.	YES	YES
CREC49	Income Expiring 25-36 Months	Percentage of income expiring in 25 to 36 months.	YES	YES
CREC50	Income Expiring 37-48 Months	Percentage of income expiring in 37 to 48 months.	YES	YES
CREC51	Income Expiring 49+ Months	Percentage of income expiring in 49 or more months.	YES	YES
Tenant-level information section				
CRET1	Unique Identifier	Report the same unique identifier here as the one entered into field CREL1.	NO	NO
CRET2	Underlying Exposure Identifier	Unique underlying exposure identifier. This must match the identifier in field CREL5. The reporting entity must not amend this unique identifier.	NO	NO
CRET3	Collateral Identifier	Unique identifier for the collateral. This field must match CREC4, to allow mapping.	NO	NO
CRET4	Tenant Identifier	Unique identifier for the tenant. 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
CRET5	Tenant Name	Name of current tenant. If tenant is a natural person, then this field must be entered with the same entry as field CRET4.	YES	NO
CRET6	SIC Industry Code	Tenant industry SIC Code, as set out in the condensed SIC Code list used by UK Companies House Refers to the condensed version of Standard Industrial Classification (SIC) codes used by UK Companies House to classify business establishments and other standard units by the type of economic activity in which they are engaged, as presented in the document “Nature	YES	YES

Bank of England PRA

		of business: Standard Industrial Classification (SIC) codes.” http://resources.companieshouse.gov.uk/sic/ .		
CRET7	Date Of Lease Expiration	Expiration date of lease of current tenant.	NO	YES
CRET8	Rent Payable	Annual Rent payable by current tenant. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
CRET9	Rent Currency	Rent currency denomination.	NO	YES

Draft for consultation