

**Annex XI**

<b>Underlying exposures template — Asset-backed commercial paper</b>		
<b>FIELD CODE</b>	<b>FIELD NAME</b>	<b>FORMAT</b>
<b>Underlying exposures information section</b>		
<b>IVAL1</b>	Unique Identifier — ABCP Programme	{ALPHANUM-28}
<b>IVAL2</b>	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
<b>IVAL3</b>	Original Underlying Exposure Identifier	{ALPHANUM-1000}
<b>IVAL4</b>	New Underlying Exposure Identifier	{ALPHANUM-1000}
<b>IVAL5</b>	Underlying Exposure Type	{LIST}
<b>IVAL6</b>	Data Cut-Off Date	{DATEFORMAT}
<b>IVAL7</b>	Geographic Region — Largest Exposure Concentration 1	{NUTS}
<b>IVAL8</b>	Geographic Region — Largest Exposure Concentration 2	{NUTS}
<b>IVAL9</b>	Geographic Region — Largest Exposure Concentration 3	{NUTS}
<b>IVAL10</b>	Geographic Region Classification	{YEAR}
<b>IVAL11</b>	Current Principal Balance	{MONETARY}
<b>IVAL12</b>	Number Of Underlying Exposures	{INTEGER-999999999}
<b>IVAL13</b>	EUR Exposures	{MONETARY}
<b>IVAL14</b>	GBP Exposures	{MONETARY}
<b>IVAL15</b>	USD Exposures	{MONETARY}
<b>IVAL16</b>	Other Exposures	{MONETARY}
<b>IVAL17</b>	Maximum Residual Maturity	{INTEGER-9999}
<b>IVAL18</b>	Average Residual Maturity	{INTEGER-9999}
<b>IVAL19</b>	Current Loan-To-Value	{PERCENTAGE}
<b>IVAL20</b>	Debt To Income Ratio	{PERCENTAGE}
<b>IVAL21</b>	Amortisation Type	{MONETARY}
<b>IVAL22</b>	Scheduled Principal Payment Frequency Above One Month	{MONETARY}

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<b>IVAL23</b>	Scheduled Interest Payment Frequency Above One Month	{MONETARY}
<b>IVAL24</b>	Floating Rate Receivables	{MONETARY}
<b>IVAL25</b>	Financed Amount	{MONETARY}
<b>IVAL26</b>	Dilutions	{MONETARY}
<b>IVAL27</b>	Repurchased Exposures	{MONETARY}
<b>IVAL28</b>	Defaulted Or Credit-Impaired Exposures At Securitisation	{MONETARY}
<b>IVAL29</b>	Defaulted Exposures	{MONETARY}
<b>IVAL30</b>	Defaulted Exposures CRR	{MONETARY}
<b>IVAL31</b>	Gross Charge Offs In The Period	{MONETARY}
<b>IVAL32</b>	Arrears 1-29 Days	{PERCENTAGE}
<b>IVAL33</b>	Arrears 30-59 Days	{PERCENTAGE}
<b>IVAL34</b>	Arrears 60-89 Days	{PERCENTAGE}
<b>IVAL35</b>	Arrears 90-119 Days	{PERCENTAGE}
<b>IVAL36</b>	Arrears 120-149 Days	{PERCENTAGE}
<b>IVAL37</b>	Arrears 150-179 Days	{PERCENTAGE}
<b>IVAL38</b>	Arrears 180+ Days	{PERCENTAGE}
<b>IVAL39</b>	Restructured Exposures	{PERCENTAGE}
<b>IVAL40</b>	Restructured Exposures (0-1 years before transfer)	{MONETARY}
<b>IVAL41</b>	Restructured Exposures (1-3 years before transfer)	{MONETARY}
<b>IVAL42</b>	Restructured Exposures (> 3 years before transfer)	{MONETARY}
<b>IVAL43</b>	Restructured Exposures (Interest Rate)	{MONETARY}
<b>IVAL44</b>	Restructured Exposures (Repayment Schedule)	{MONETARY}
<b>IVAL45</b>	Restructured Exposures (Maturity)	{MONETARY}
<b>IVAL46</b>	Restructured Exposures (0-1 years before transfer and No New Arrears)	{MONETARY}
<b>IVAL47</b>	Restructured Exposures (No New Arrears)	{MONETARY}
<b>IVAL48</b>	Restructured Exposures (New Arrears)	{MONETARY}

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IVAL49	Restructured Exposures (Other)	{MONETARY}
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Draft for consultation