

Bank of England PRA

Annex IX: Underlying exposures template – Esoteric

Any references in this Annex to Regulation (EU) 2017/2402 or related technical standards and to specific Articles therein are unchanged. They should be read as referencing the PRA or FCA rules replacing the relevant provision.

Underlying exposures template – Esoteric		
FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
ESTL1	Unique Identifier	{ALPHANUM-28}
ESTL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
ESTL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
ESTL4	Original Obligor Identifier	{ALPHANUM-1000}
ESTL5	New Obligor Identifier	{ALPHANUM-1000}
ESTL6	Data Cut-Off Date	{DATEFORMAT}
ESTL7	Pool Addition Date	{DATEFORMAT}
ESTL8	Date Of Repurchase	{DATEFORMAT}
ESTL9	Redemption Date	{DATEFORMAT}
ESTL10	Description	{ALPHANUM-1000}
ESTL11	Geographic Region Obligor	{NUTS}
ESTL12	Geographic Region Classification	{YEAR}
ESTL13	Employment Status	{LIST}
ESTL14	Credit Impaired Obligor	{Y/N}
ESTL15	Obligor Legal Type	{LIST}
ESTL16	SIC Industry Code	{SIC}
ESTL17	Primary Income	{MONETARY}
ESTL18	Primary Income Type	{LIST}
ESTL19	Primary Income Currency	{CURRENCYCODE_3}

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Underlying exposures template – Esoteric		
FIELD CODE	FIELD NAME	FORMAT
ESTL20	Primary Income Verification	{LIST}
ESTL21	Revenue	{MONETARY}
ESTL22	Financial Statement Currency	{CURRENCYCODE_3}
ESTL23	International Securities Identification Number	{ISIN}
ESTL24	Origination Date	{DATEFORMAT}
ESTL25	Maturity Date	{DATEFORMAT}
ESTL26	Currency Denomination	{CURRENCYCODE_3}
ESTL27	Original Principal Balance	{MONETARY}
ESTL28	Current Principal Balance	{MONETARY}
ESTL29	Total Credit Limit	{MONETARY}
ESTL30	Purchase Price	{PERCENTAGE}
ESTL31	Amortisation Type	{LIST}
ESTL32	Principal Grace Period End Date	{DATEFORMAT}
ESTL33	Scheduled Principal Payment Frequency	{LIST}
ESTL34	Scheduled Interest Payment Frequency	{LIST}
ESTL35	Payment Due	{MONETARY}
ESTL36	Debt To Income Ratio	{PERCENTAGE}
ESTL37	Balloon Amount	{MONETARY}
ESTL38	Interest Rate Reset Interval	{INTEGER-9999}
ESTL39	Current Interest Rate	{PERCENTAGE}
ESTL40	Current Interest Rate Index	{LIST}
ESTL41	Current Interest Rate Index Tenor	{LIST}
ESTL42	Current Interest Rate Margin	{PERCENTAGE}
ESTL43	Interest Rate Cap	{PERCENTAGE}

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Underlying exposures template – Esoteric		
FIELD CODE	FIELD NAME	FORMAT
ESTL44	Interest Rate Floor	{PERCENTAGE}
ESTL45	Number Of Payments Before Securitisation	{INTEGER-9999}
ESTL46	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
ESTL47	Prepayment Lock-Out End Date	{DATEFORMAT}
ESTL48	Prepayment Fee	{MONETARY}
ESTL49	Prepayment Fee End Date	{DATEFORMAT}
ESTL50	Prepayment Date	{DATEFORMAT}
ESTL51	Cumulative Prepayments	{MONETARY}
ESTL52	Date Last In Arrears	{DATEFORMAT}
ESTL53	Arrears Balance	{MONETARY}
ESTL54	Number Of Days In Arrears	{INTEGER-9999}
ESTL55	Account Status	{LIST}
ESTL56	Reason for Default or Foreclosure	{LIST}
ESTL57	Default Amount	{MONETARY}
ESTL58	Default Date	{DATEFORMAT}
ESTL59	Allocated Losses	{MONETARY}
ESTL60	Cumulative Recoveries	{MONETARY}
ESTL61	Originator Name	{ALPHANUM-100}
ESTL62	Originator Legal Entity Identifier	{LEI}
ESTL63	Originator Establishment Country	{COUNTRYCODE_2}
ESTL64	Original Lender Name	{ALPHANUM-100}
ESTL65	Original Lender Legal Entity Identifier	{LEI}
ESTL66	Original Lender Establishment Country	{COUNTRYCODE_2}
Collateral-level information section		

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Underlying exposures template – Esoteric		
FIELD CODE	FIELD NAME	FORMAT
ESTC1	Unique Identifier	{ALPHANUM-28}
ESTC2	Underlying Exposure Identifier	{ALPHANUM-1000}
ESTC3	Original Collateral Identifier	{ALPHANUM-1000}
ESTC4	New Collateral Identifier	{ALPHANUM-1000}
ESTC5	Geographic Region — Collateral	{NUTS}
ESTC6	Security Type	{LIST}
ESTC7	Charge Type	{LIST}
ESTC8	Lien	{INTEGER-9999}
ESTC9	Collateral Type	{LIST}
ESTC10	Current Valuation Amount	{MONETARY}
ESTC11	Current Valuation Method	{LIST}
ESTC12	Current Valuation Date	{DATEFORMAT}
ESTC13	Current Loan-To-Value	{PERCENTAGE}
ESTC14	Original Valuation Amount	{MONETARY}
ESTC15	Original Valuation Method	{LIST}
ESTC16	Original Valuation Date	{DATEFORMAT}
ESTC17	Original Loan-To-Value	{PERCENTAGE}
ESTC18	Date Of Sale	{DATEFORMAT}
ESTC19	Sale Price	{MONETARY}
ESTC20	Collateral Currency	{CURRENCYCODE_3}