Bank of England PRA

Annex VIII: Underlying exposures template – Leasing

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.

FIELD CODE	FIELD NAME	FORMAT
Underlying exposures template – Leasing		
Underlying exposures information section		
LESL1	Unique Identifier	{ALPHANUM-28}
LESL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
LESL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
LESL4	Original Obligor Identifier	{ALPHANUM-1000}
LESL5	New Obligor Identifier	{ALPHANUM-1000}
LESL6	Data Cut-Off Date	{DATEFORMAT}
LESL7	Pool Addition Date	{DATEFORMAT}
LESL8	Date Of Repurchase	{DATEFORMAT}
LESL9	Redemption Date	{DATEFORMAT}
LESL10	Geographic Region — Obligor	{NUTS}
LESL11	Geographic Region Classification	{YEAR}
LESL12	Credit Impaired Obligor	{Y/N}
LESL13	Obligor Basel III Segment	{LIST}
LESL14	Customer Type	{LIST}
LESL15	SIC Industry Code	{SIC}
LESL16	Enterprise Size	{LIST}
LESL17	Revenue	{MONETARY}
LESL18	Financial Statement Currency	{CURRENCYCODE_3}
LESL19	Product Type	{LIST}

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FIELD CODE	**FIELD NAME**	**FORMAT**
LESL20	Syndicated	{Y/N}
LESL21	Special Scheme	{ALPHANUM-10000}
LESL22	Origination Date	{DATEFORMAT}
LESL23	Maturity Date	{DATEFORMAT}
LESL24	Original Term	{INTEGER-9999}
LESL25	Origination Channel	{LIST}
LESL26	Currency Denomination	{CURRENCYCODE_3}
LESL27	Original Principal Balance	{MONETARY}
LESL28	Current Principal Balance	{MONETARY}
LESL29	Purchase Price	{PERCENTAGE}
LESL30	Securitised Residual Value	{MONETARY}
LESL31	Amortisation Type	{LIST}
LESL32	Principal Grace Period End Date	{DATEFORMAT}
LESL33	Scheduled Principal Payment Frequency	{LIST}
LESL34	Scheduled Interest Payment Frequency	{LIST}
LESL35	Payment Due	{MONETARY}
LESL36	Current Interest Rate	{PERCENTAGE}
LESL37	Current Interest Rate Index	{LIST}
LESL38	Current Interest Rate Index Tenor	{LIST}
LESL39	Current Interest Rate Margin	{PERCENTAGE}
LESL40	Interest Rate Reset Interval	{INTEGER-9999}
LESL41	Interest Rate Cap	{PERCENTAGE}
LESL42	Interest Rate Floor	{PERCENTAGE}
LESL43	Number Of Payments Before Securitisation	{INTEGER-9999}

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FIELD CODE	**FIELD NAME**	**FORMAT**
LESL44	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
LESL45	Prepayment Lock-Out End Date	{DATEFORMAT}
LESL46	Prepayment Fee	{MONETARY}
LESL47	Prepayment Fee End Date	{DATEFORMAT}
LESL48	Prepayment Date	{DATEFORMAT}
LESL49	Cumulative Prepayments	{MONETARY}
LESL50	Option To Buy Price	{MONETARY}
LESL51	Down Payment Amount	{MONETARY}
LESL52	Current Residual Value Of Asset	{MONETARY}
LESL53	Date Of Restructuring	{DATEFORMAT}
LESL54	Date Last In Arrears	{DATEFORMAT}
LESL55	Arrears Balance	{MONETARY}
LESL56	Number Of Days In Arrears	{INTEGER-9999}
LESL57	Account Status	{LIST}
LESL58	Reason for Default or Foreclosure	{LIST}
LESL59	Default Amount	{MONETARY}
LESL60	Default Date	{DATEFORMAT}
LESL61	Allocated Losses	{MONETARY}
LESL62	Cumulative Recoveries	{MONETARY}
LESL63	Recovery Source	{LIST}
LESL64	Deposit Amount	{MONETARY}
LESL65	Geographic Region Collateral	{NUTS}
LESL66	Manufacturer	{ALPHANUM-100}
LESL67	Model	{ALPHANUM-100}

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FIELD CODE	**FIELD NAME**	**FORMAT**
LESL68	Year Of Manufacture/Construction	{YEAR}
LESL69	New Or Used	{LIST}
LESL70	Original Residual Value Of Asset	{MONETARY}
LESL71	Collateral Type	{LIST}
LESL72	Original Valuation Amount	{MONETARY}
LESL73	Original Valuation Method	{LIST}
LESL74	Original Valuation Date	{DATEFORMAT}
LESL75	Current Valuation Amount	{MONETARY}
LESL76	Current Valuation Method	{LIST}
LESL77	Current Valuation Date	{DATEFORMAT}
LESL78	Number Of Leased Objects	{INTEGER-9999}
LESL79	Original Lender Name	{ALPHANUM-100}
LESL80	Original Lender Legal Entity Identifier	{LEI}
LESL81	Original Lender Establishment Country	{COUNTRYCODE_2}
LESL82	Originator Name	{ALPHANUM-100}
LESL83	Originator Legal Entity Identifier	{LEI}
LESL84	Originator Establishment Country	{COUNTRYCODE_2}