

Bank of England PRA

Annex V: Underlying exposures template – Automobile

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 – Automobile		
FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
AUTL1	Unique Identifier	{ALPHANUM-28}
AUTL2	Original Underlying Exposure Identifier	{ALPHANUM-1000}
AUTL3	New Underlying Exposure Identifier	{ALPHANUM-1000}
AUTL4	Original Obligor Identifier	{ALPHANUM-1000}
AUTL5	New Obligor Identifier	{ALPHANUM-1000}
AUTL6	Data Cut-Off Date	{DATEFORMAT}
AUTL7	Pool Addition Date	{DATEFORMAT}
AUTL8	Date Of Repurchase	{DATEFORMAT}
AUTL9	Redemption Date	{DATEFORMAT}
AUTL10	Geographic Region Obligor	{NUTS}
AUTL11	Geographic Region Classification	{YEAR}
AUTL12	Employment Status	{LIST}
AUTL13	Credit Impaired Obligor	{Y/N}
AUTL14	Obligor Legal Type	{LIST}
AUTL15	Customer Type	{LIST}
AUTL16	Primary Income	{MONETARY}
AUTL17	Primary Income Type	{LIST}
AUTL18	Primary Income Currency	{CURRENCYCODE_3}

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FIELD CODE	FIELD NAME	FORMAT
AUTL19	Primary Income Verification	{LIST}
AUTL20	Revenue	{MONETARY}
AUTL21	Financial Statement Currency	{CURRENCYCODE_3}
AUTL22	Special Scheme	{ALPHANUM-10000}
AUTL23	Product Type	{LIST}
AUTL24	Origination Date	{DATEFORMAT}
AUTL25	Maturity Date	{DATEFORMAT}
AUTL26	Original Term	{INTEGER-9999}
AUTL27	Origination Channel	{LIST}
AUTL28	Currency Denomination	{CURRENCYCODE_3}
AUTL29	Original Principal Balance	{MONETARY}
AUTL30	Current Principal Balance	{MONETARY}
AUTL31	Purchase Price	{PERCENTAGE}
AUTL32	Amortisation Type	{LIST}
AUTL33	Principal Grace Period End Date	{DATEFORMAT}
AUTL34	Scheduled Principal Payment Frequency	{LIST}
AUTL35	Scheduled Interest Payment Frequency	{LIST}
AUTL36	Payment Method	{LIST}
AUTL37	Payment Due	{MONETARY}
AUTL38	Balloon Amount	{MONETARY}
AUTL39	Down Payment Amount	{MONETARY}
AUTL40	Current Interest Rate	{PERCENTAGE}
AUTL41	Current Interest Rate Index	{LIST}

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FIELD CODE	FIELD NAME	FORMAT
AUTL42	Current Interest Rate Index Tenor	{LIST}
AUTL43	Current Interest Rate Margin	{PERCENTAGE}
AUTL44	Interest Rate Reset Interval	{INTEGER-9999}
AUTL45	Interest Rate Cap	{PERCENTAGE}
AUTL46	Interest Rate Floor	{PERCENTAGE}
AUTL47	Number Of Payments Before Securitisation	{INTEGER-9999}
AUTL48	Percentage Of Prepayments Allowed Per Year	{PERCENTAGE}
AUTL49	Prepayment Fee	{MONETARY}
AUTL50	Prepayment Fee End Date	{DATEFORMAT}
AUTL51	Prepayment Date	{DATEFORMAT}
AUTL52	Cumulative Prepayments	{MONETARY}
AUTL53	Manufacturer	{ALPHANUM-100}
AUTL54	Model	{ALPHANUM-100}
AUTL55	Year Of Registration	{YEAR}
AUTL56	New Or Used	{LIST}
AUTL57	Energy Performance Certificate Value	{LIST}
AUTL58	Energy Performance Certificate Provider Name	{ALPHANUM-100}
AUTL59	Original Loan-To-Value	{PERCENTAGE}
AUTL60	Original Valuation Amount	{MONETARY}
AUTL61	Original Residual Value Of Vehicle	{MONETARY}
AUTL62	Option To Buy Price	{MONETARY}
AUTL63	Securitised Residual Value	{MONETARY}
AUTL64	Updated Residual Value Of Vehicle	{MONETARY}

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FIELD CODE	FIELD NAME	FORMAT
AUTL65	Date Of Updated Residual Valuation Of Vehicle	{DATEFORMAT}
AUTL66	Date Of Restructuring	{DATEFORMAT}
AUTL67	Date Last In Arrears	{DATEFORMAT}
AUTL68	Arrears Balance	{MONETARY}
AUTL69	Number Of Days In Arrears	{INTEGER-9999}
AUTL70	Account Status	{LIST}
AUTL71	Reason for Default or Foreclosure	{LIST}
AUTL72	Default Amount	{MONETARY}
AUTL73	Default Date	{DATEFORMAT}
AUTL74	Allocated Losses	{MONETARY}
AUTL75	Residual Value Losses	{MONETARY}
AUTL76	Cumulative Recoveries	{MONETARY}
AUTL77	Sale Price	{MONETARY}
AUTL78	Deposit Amount	{MONETARY}
AUTL79	Original Lender Name	{ALPHANUM-100}
AUTL80	Original Lender Legal Entity Identifier	{LEI}
AUTL81	Original Lender Establishment Country	{COUNTRYCODE_2}
AUTL82	Originator Name	{ALPHANUM-100}
AUTL83	Originator Legal Entity Identifier	{LEI}
AUTL84	Originator Establishment Country	{COUNTRYCODE_2}