

Bank of England PRA

Annex XI: Underlying exposures template – Asset-backed commercial paper

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 – Asset-backed commercial paper		
FIELD CODE	FIELD NAME	FORMAT
Underlying exposures information section		
IVAL1	Unique Identifier ABCP Programme	{ALPHANUM-28}
IVAL2	Unique Identifier ABCP Transaction	{ALPHANUM-36}
IVAL3	Original Underlying Exposure Identifier	{ALPHANUM-1000}
IVAL4	New Underlying Exposure Identifier	{ALPHANUM-1000}
IVAL5	Underlying Exposure Type	{LIST}
IVAL6	Data Cut-Off Date	{DATEFORMAT}
IVAL7	Geographic Region — Largest Exposure Concentration 1	{NUTS}
IVAL8	Geographic Region Largest Exposure Concentration 2	{NUTS}
IVAL9	Geographic Region — Largest Exposure Concentration 3	{NUTS}
IVAL10	Geographic Region Classification	{YEAR}
IVAL11	Current Principal Balance	{MONETARY}
IVAL12	Number Of Underlying Exposures	{INTEGER-999999999}
IVAL13	EUR Exposures	{MONETARY}
IVAL14	GBP Exposures	{MONETARY}
IVAL15	USD Exposures	{MONETARY}
IVAL16	Other Exposures	{MONETARY}

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FIELD CODE	FIELD NAME	FORMAT
IVAL17	Maximum Residual Maturity	{INTEGER-9999}
IVAL18	Average Residual Maturity	{INTEGER-9999}
IVAL19	Current Loan-To-Value	{PERCENTAGE}
IVAL20	Debt To Income Ratio	{PERCENTAGE}
IVAL21	Amortisation Type	{MONETARY}
IVAL22	Scheduled Principal Payment Frequency Above One Month	{MONETARY}
IVAL23	Scheduled Interest Payment Frequency Above One Month	{MONETARY}
IVAL24	Floating Rate Receivables	{MONETARY}
IVAL25	Financed Amount	{MONETARY}
IVAL26	Dilutions	{MONETARY}
IVAL27	Repurchased Exposures	{MONETARY}
IVAL28	Defaulted Or Credit-Impaired Exposures At Securitisation	{MONETARY}
IVAL29	Defaulted Exposures	{MONETARY}
IVAL30	Defaulted Exposures CRR	{MONETARY}
IVAL31	Gross Charge Offs In The Period	{MONETARY}
IVAL32	Arrears 1-29 Days	{PERCENTAGE}
IVAL33	Arrears 30-59 Days	{PERCENTAGE}
IVAL34	Arrears 60-89 Days	{PERCENTAGE}
IVAL35	Arrears 90-119 Days	{PERCENTAGE}
IVAL36	Arrears 120-149 Days	{PERCENTAGE}
IVAL37	Arrears 150-179 Days	{PERCENTAGE}
IVAL38	Arrears 180+ Days	{PERCENTAGE}

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FIELD CODE	FIELD NAME	FORMAT
IVAL39	Restructured Exposures	{PERCENTAGE}
IVAL40	Restructured Exposures (0-1 years before transfer)	{MONETARY}
IVAL41	Restructured Exposures (1-3 years before transfer)	{MONETARY}
IVAL42	Restructured Exposures (> 3 years before transfer)	{MONETARY}
IVAL43	Restructured Exposures (Interest Rate)	{MONETARY}
IVAL44	Restructured Exposures (Repayment Schedule)	{MONETARY}
IVAL45	Restructured Exposures (Maturity)	{MONETARY}
IVAL46	Restructured Exposures (0-1 years before transfer and No New Arrears)	{MONETARY}
IVAL47	Restructured Exposures (No New Arrears)	{MONETARY}
IVAL48	Restructured Exposures (New Arrears)	{MONETARY}
IVAL49	Restructured Exposures (Other)	{MONETARY}

Effective from 1 November 2024