

PECDC LGD Input Data Dictionary

Entity (Borrower & Guarantor) - General information					
Field name	Description	PK	M/O	Data type	Comment
Lender_ID	Lender ID (A2)	PK	M	INTEGER	Lender Lookup
Entity_ID	Entity ID (B1)	PK	M	CHAR(20)	
Entity_Name	Entity Name (new)		O	CHAR(100)	Reserved: not used by PECDC
Entity_Type	Entity Type (new)		M	INTEGER	Entity_Type Lookup
Country_Of_Residence	Country of Residence (B2)		M	CHAR(20)	ISO Country Lookup (e.g. GBR)
Country_Of_Business	Country of Business (B3)		O	CHAR(20)	ISO Country Lookup (e.g. GBR)
Entity_Asset_Class	Entity Asset Class (B4)		M	INTEGER	Entity_Asset_Class Lookup
Public_Private_Indicator	Public/Private Indicator (B6)		O	INTEGER	Public_Private Lookup
Entity_Sub_Type	Entity Sub Type (B7)		O	INTEGER	Entity_Sub_Type Lookup
Operating_Company_Indicator	Operating Company Indicator (B8)		O	CHAR(1)	Y/N
Industry_Classification_Code	Industry Classification Code (B9+C12)		M	INTEGER	Industry_Classification Lookup
Primary_Industry_Code	Primary Industry Code (B10+C13)		M	CHAR(6)	Lender Industry Lookup (per Lender if Code=4)
Secondary_Industry_Code	Secondary Industry Code (B11)		O	CHAR(6)	Lender Industry Lookup (per Lender if Code=4)
<i>PECDC_Primary_Industry_Code</i>	<i>PECDC Primary Industry Code</i>				<i>mapped by Algo; NOT in input</i>
<i>PECDC_Secondary_Industry_Code</i>	<i>PECDC Secondary Industry Code</i>				<i>mapped by Algo; NOT in input</i>
Guarantor_Type	Guarantor Type (C11)		O	INTEGER	Guarantor_Type Lookup

Entity - Financial information					
Field name	Description	PK	M/O	Data type	Comment
Lender_ID	Lender ID (A2)	PK	M	INTEGER	Lender Lookup
Entity_ID	Entity ID (B1)	PK	M	CHAR(20)	Entity must already exist in input
Financial_Date	Financial Date (new)	PK	M	DATE	
Financial_Currency	Financial Currency (new)		O	CHAR(4)	ISO Currency Lookup (e.g. GBP)
Entity_Sales	Entity Sales (B5)		O	DECIMAL(18,2)	

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Loan - General information					
Field name	Description	PK	M/O	Data type	Comment
Lender_ID	Lender ID (A2)	PK	M	INTEGER	Lender Lookup
Loan_ID	Loan ID (C1)	PK	M	CHAR(40)	
Borrower_ID	Borrower ID (B1)		M	CHAR(20)	Entity must already exist in input
Syndicated_Indicator	Syndicated Indicator (C7)		O	CHAR(1)	Y/N
Lead_Syndicate_Indicator	Lead Syndicate Indicator (new)		O	CHAR(1)	Y/N
Syndicated_Currency	Syndicated Currency (new)		O	CHAR(4)	ISO Currency Lookup (e.g. GBP)
Total_Syndicated_Amount	Total Syndicated Amount (new)		O	DECIMAL(18,2)	
Country_Of_Jurisdiction	Country of Jurisdiction (C8)		M	CHAR(20)	ISO Country Lookup (e.g. GBR)
Guarantee_Indicator	Guarantee Indicator (C9)		M	CHAR(1)	Y/N
Lender_Loan_Type	Lender Loan Type (C24)		M	CHAR(20)	Lender_Loan_Type Lookup (per Lender)
<i>PECDC_Loan_Type</i>	<i>PECDC Loan Type (C25)</i>				<i>mapped by Algo; NOT in input</i>
Balloon_Total_Amount_Percentage	Balloon / Total Original Loan Amount (C26)		O	DECIMAL(6,3)	
Maturity_Date	Maturity Date (C27)		O	DATE	
Seniority_Code	Seniority Code (C28)		M	INTEGER	Seniority_Code Lookup
Reason_For_Default	Reason for Default (C6)		M	INTEGER	Reason_for_Default Lookup
Division	Division (new)		O	CHAR(50)	

Loan - Transaction					
Field name	Description	PK	M/O	Data type	Comment
Lender_ID	Lender ID (A2)	PK	M	INTEGER	Lender Lookup
Loan_ID	Loan ID (C1)	PK	M	CHAR(40)	Loan must already exist in input
Borrower_ID	Borrower ID (F2)		O	CHAR(20)	if given: manual processing by Fitch
Workout_Procedure_Type	Workout Procedure Type (F4)		O	INTEGER	Workout_Procedure_Type Lookup
Transaction_Date	Transaction Date (F5)	PK	M	DATE	
Transaction_Type	Transaction Type (F6)	PK	M	CHAR(12)	Transaction_Type Lookup
Transaction_Amount	Transaction Amount (F7)		M	DECIMAL(18,2)	
Transaction_Currency	Transaction Currency (new)		M	CHAR(4)	ISO Currency Lookup (e.g. GBP)
Source_Of_Payment	Source of Payment (F8)	PK	O	INTEGER	Source_of_Payment Lookup
Price_Of_Credit	Price of Credit at Time of Sale (F9)		O	DECIMAL(18,2)	
Liquidated_Collateral_ID	Liquidated Collateral ID (F10)		O	CHAR(40)	lookup; Collateral ID must already exist in input
Guarantor_ID_Payment	Guarantor ID Responsible for Payment (F11)		O	CHAR(20)	lookup; Entity must already exist in input
Transfer_To_Court_Date	Transfer to Court Date (F12)		O	DATE	

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Loan History					
Field name	Description	PK	M/O	Data type	Comment
Lender_ID	Lender ID (A2)	PK	M	INTEGER	Lender Lookup
Loan_ID	Loan ID (C1)	PK	M	CHAR(40)	Loan must already exist in input
Loan_Status	Loan Status (C2)		M	INTEGER	Loan_Status Lookup
Extraction_Date	Extraction Date (C3)		M	DATE	
Event_Date	Event Date (C4)	PK	M	DATE	
Event_Type	Event Type (C5)		M	INTEGER	Event_Type Lookup
Loan_Currency	Loan Currency (C19)		M	CHAR(4)	ISO Currency Lookup (e.g. GBP)
Lender_Commitment_Amount	Lender Commitment Amount (C20)		M	DECIMAL(18,2)	
Lender_Outstanding_Amount	Lender Outstanding Amount (C21)		M	DECIMAL(18,2)	
Lender_Borrower_Risk_Rating	Lender Borrower Risk Rating (C22)		O	CHAR(7)	Lender_Borrower_Risk_Rating Lookup (per Lender)
Lender_Loan_Risk_Rating	Lender Loan Risk Rating (C23)		O	CHAR(7)	Lender_Loan_Risk_Rating Lookup (per Lender)
<i>PECDC_Risk_Rating</i>	<i>PECDC Risk Rating (new)</i>				<i>mapped by Algo; NOT in input</i>
Lender_LGD_Rating	Lender LGD Rating (new)		O	DECIMAL(6,3)	
<i>CRS_Rating</i>	<i>CRS Rating (new)</i>				<i>calculated; NOT in input</i>
Debt_Senior_Percentage	Debt Senior Percentage (C29)		O	DECIMAL(6,3)	
Debt_Subordinated_Percentage	Debt Subordinated Percentage (C30)		O	DECIMAL(6,3)	
Off_Bal_Obligation_Percentage	Off Balance Sheet Obligation Percentage (C31)		O	DECIMAL(6,3)	

Loan History - Guarantor					
Field name	Description	PK	M/O	Data type	Comment
Lender_ID	Lender ID (A2)	PK	M	INTEGER	Lender Lookup
Loan_ID	Loan ID (C1)	PK	M	CHAR(40)	Loan must already exist in input
Event_Date	Event Date (C4)	PK	M	DATE	Event Date in Loan History must already exist
Guarantor_ID	Guarantor ID (C10)	PK	M	CHAR(20)	Entity must already exist in input
Guarantor_Rating_Fitch	Guarantor Rating - Fitch (C14)		O	CHAR(7)	Guarantor_Rating_Fitch Lookup
Guarantor_Rating_Moodys	Guarantor Rating - Moody's (C15)		O	CHAR(7)	Guarantor_Rating_Moodys Lookup
Guarantor_Rating_SaP	Guarantor Rating - S&P (C16)		O	CHAR(7)	Guarantor_Rating_S&P Lookup
Guarantor_Rating_Internal	Guarantor Rating - Internal (C17)		O	CHAR(7)	Guarantor_Rating_Internal Lookup (per Lender)
<i>PECDC_Guarantor_Rating</i>	<i>PECDC Guarantor Rating (new)</i>				<i>mapped by Algo; NOT in input</i>
Guarantee_Percentage	Guarantee Percentage (C18)		O	DECIMAL(6,3)	

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Loan History - Collateral					
Field name	Description	PK	M/O	Data type	Comment
Lender_ID	Lender ID (A2)	PK	M	INTEGER	Lender Lookup
Collateral_ID	Collateral ID	PK	M	CHAR(40)	
Loan_ID	Loan ID	PK	M	CHAR(40)	Loan must already exist in input
Event_Date	Event Date	PK	M	DATE	Event Date in Loan History must already exist
Lender_Collateral_Type	Lender Collateral Type (D1)		M	CHAR(20)	Lender_Collateral_Type Lookup (per Lender)
<i>PECDC_Collateral_Type</i>	<i>PECDC Collateral Type (D2)</i>				<i>mapped by Algo; NOT in input</i>
Collateral_Book_Currency	Collateral Book Currency (D3)		O	CHAR(4)	ISO Currency Lookup (e.g. GBP)
Collateral_Book_Value	Collateral Book Value (D4)		O	DECIMAL(18,2)	
Book_Valuation_Date	Book Valuation Date (D5)		O	DATE	
Collateral_Market_Currency	Collateral Market Currency (D3)		O	CHAR(4)	ISO Currency Lookup (e.g. GBP)
Collateral_Market_Value	Collateral Market Value (D6)		O	DECIMAL(18,2)	
Market_Valuation_Date	Market Valuation Date (D7)		O	DATE	
Collateral_Minimum_Cover_Ratio	Collateral Minimum Cover Ratio (D8)		O	DECIMAL(6,3)	
Collateral_Country_Of_Jurisdiction	Collateral Country of Jurisdiction (D9)		O	CHAR(20)	ISO Country Lookup (e.g. GBR)
Ship_Use	Particulars of Collateral - Ship Use (D10)		O	INTEGER	Ship_Use Lookup
Aircraft_Type	Particulars of Collateral - Aircraft Type (D12)		O	INTEGER	Aircraft_Type Lookup
Engine_Manufacturer	Particulars of Collateral - Engine Manufacturer (new)		O	INTEGER	Engine_Manufacturer Lookup
Engine_Type	Particulars of Collateral - Engine Type (D13)		O	CHAR(20)	
Number_Of_Engines	Particulars of Collateral - Number of Engines (new)		O	INTEGER	
Commodity_Type	Particulars of Collateral - Commodity Type (D15)		O	INTEGER	Commodity_Type Lookup
Commodity_Hedged_Indicator	Commodity Hedged Indicator (D16)		O	CHAR(1)	Y/N
Project_Type	Particulars of Collateral - Project Type (D17)		O	INTEGER	Project_Type Lookup
Year_Of_Construction	Particulars of Collateral - Year of Construction (D14)		O	INTEGER	
State_Of_Completion	State of Completion at Default (D18)		O	INTEGER	State_of_Completion Lookup
Contract_Greater_2Years_Indicator	Contract with > 2 Years Remaining at Default Indicator (D19)		O	CHAR(1)	Y/N
Debt_Service_Covered_By_Contract	Annual Debt Service Covered by Contract (D20)		O	DECIMAL(6,3)	
Nature_Of_Contract	Nature of Contract (D21)		O	INTEGER	Nature_of_Contract Lookup

PECDC LGD Input Data Dictionary

Loan History - Pricing					
Field name	Description	PK	M/O	Data type	Comment
Lender_ID	Lender ID (A2)	PK	M	INTEGER	Lender Lookup
Loan_ID	Loan ID (C1)	PK	M	CHAR(40)	Loan must already exist in input
Event_Date	Event Date (C4)	PK	M	DATE	Event Date in Loan History must already exist
Base_Rate	Base Rate (E1)	PK	M	INTEGER	Base_Rate Lookup
Spread	Spread (E2)		O	DECIMAL(18,2)	in Basis points
Total_Spread	Total Spread (E3)		O	DECIMAL(18,2)	in Basis points