

## ➤ Appendix A: Key Search Fields

### Key Search Fields for DCM Analysis

- 1. Rank Eligible Y/N:** All Dealogic standard reports use tranche rank eligible.
- 2. Deal types:** DCM breakdown into 13 top level product types
  - Corporate Bond - Investment Grade (BOND-IG)
  - Corporate Bond - High Yield (BOND-HY)
  - Preferred Share (PREF)
  - Asset-Backed Security (ABS)
  - Mortgage-Backed Security (MBS)
  - Sovereign, Local Authority (GOV)
  - Supranational (SUP)
  - Pfandbrief (PFAND)
  - US Agency (AGE)
  - Non-US Agency (AGENU)
  - Medium Term Note (MTN)
  - Short-term Debt (ST)
  - Money Market (MM)
- 3. Pricing Date:** Searches on specific dates or time periods. With the added functionality of options for this week, this ytd, last ytd etc that will, when saved in a search on the MyReports page will update accordingly.
- 4. Deal Nationality:** Allows breakdown of Global DCM into nationalities. Deal nationality is a calculated nationality that looks at the Business nationality of the issuing entity with the exception of Securitizations that are categorized using the nationality of business of the originator or if undisclosed the nationality of risk.
- 5. Deal World Region:** Allows top level breakdown of Global DCM into three regions (based on deal nationality).
  - EMEA
  - Asia Pacific
  - Americas
- 6. Deal Region:** Allows more granular world breakdown into 11 regions (based on deal nationality).
- 7. US Marketed Y/N:** Includes all deals totally or partially marketed in the US including SEC Registered and 144a (Akin to DebtDesk data).
- 8. Deal Value:** The sum of all rank eligible tranches.
- 9. Total Value:** Is the sum of all tranches regardless of eligibility for ranking credit.
- 10. Tranche Value:** Value of the individual tranche.

## ➤ Appendix B: Field Glossary

DCM Analytics Fields	Definition
All Bank Parent Involvement	Name of bank parent of all banks (in all roles) and their involvement on each tranche
All Bank Subsidiary Involvement	Name of bank subsidiary of all banks (in all roles) and their involvement on each tranche
Amortization (Y/N)	Indicates if a given tranche on a security has been amortized (gradual repayment over time) on asset-backed and mortgage-backed securities
Bank Parent	Name of bank parent of all banks (in all roles) on a tranche
Bank Subsidiary	Name of bank subsidiary of all bank subsidiaries (in all roles) on a tranche
Bank Syndicate Title	This field indicates the syndicate title of a certain bank that has participated in an issue in any role
Basis Code	Code representing benchmark used to determine tranche coupon rate
Benchmark	The Treasury bond over which the spread at launch is taken
Bondware Deal #	Unique number representing the deal in Bondware
Bookrunner Parent	Name of bookrunner parent on tranche
Bookrunner Participation \$	Name of bookrunner allotment of tranche in US currency (\$)
Bookrunner Participation (local)	Bookrunner allotment of tranche in local currency
Bookrunner Subsidiary	Name of bookrunner subsidiary of a tranche
Bookrunner Subsidiary Comment	Tranche bookrunner Euroweek comment
CDO Collaterals	Breakdown of broad CDO Collateral Type to define the underlying CDO collaterals into CBO, Structured Finance (ABS, MBS, REITS, CDO's), and undisclosed
CLO, Equity (includes Preferreds & Convertibles)	Structured Finance (ABS, MBS, REITS, CDO's), and undisclosed
CDO types	Allows the breakdown of CDO's based on the type of collateral, whether it is Cash or Synthetic and then breaking down between Arbitrage, Balance Sheet, Market Value and undisclosed
CUSIP Number	CUSIP number for each tranche
Callable (Y/N)	Indicates if the issue is callable by issuer
Co-Manager Parent	Name of co-manager parent on tranche
Co-Manager Participation \$	Amount of co-manager allotment of tranche in US currency (\$)
Co-Manager Participation (local)	Amount of co-manager allotment of tranche in local currency
Co-Manager Subsidiary	Name of co-manager subsidiary on tranche
Collateral Type	Code representing the type of collateral backing the asset-backed/mortgage-backed securities on a tranche basis (auto receivables, credit-card receivables)
Collateralized (Y/N)	Indicates if a given tranche on a security has been backed by a collateral
Coupon %	Coupon rate of a security (%)
Coupon Frequency	The frequency at which the borrower must make coupon payments
Coupon Set	The frequency with which the coupon is set. The options are annually, semi-annually, quarterly or monthly
Currency Code	Code representing the currency that the issue is priced
Currency Type	Indicates if the security is issued in Local or Non-local currency
DCM Deal #	Unique number representing each deal
Deal # Bookrunners	Number of bookrunners for the transaction
Deal Bank in any role	Indicates issue where a certain bank has participated in any role
Deal Bank Parent	Name of bank parent of all banks (in all roles) on a deal
Deal Bank Subsidiary	Name of bank subsidiary of all bank subsidiaries (in all roles) on a deal
Deal Bookrunner Parent	Name of bookrunner parent on deal
Deal Bookrunner Subsidiary	Name of bookrunner subsidiary on deal
Deal Cancelled Date	Date on which a prospective offering is withdrawn from the market or the intended issuance cancelled
Deal Co-Manager Parent	Name of co-manager parent on deal
Deal Co-Manager Subsidiary	Name of co-manager subsidiary on deal
Deal Document Available (Y/N)	Indicated the availability of a prospectus for the issue
Deal Estimated Expenses \$	% of gross fee lost to stabilization and underwriting expenses (estimated)
Deal Expected Date	Date security is expected to be priced
Deal Filing Date	Date security was filed with the SEC
Deal Financial Sponsor	Name of the Financial Sponsor company involved in the issue
Deal Gross Fee \$ (Disclosed)	Gross spread amount as given by bookrunner
Deal Gross Fee Yen (Disclosed)	Gross spread amount as given by bookrunner
Deal Lead Manager Parent	Name of lead manager parent on deal - all bookrunners are also entered as Lead managers
Deal Lead Manager Subsidiary	Name of lead manager subsidiary on deal - all bookrunners are also entered as Lead managers
Deal Nationality	Business nationality of the issuing entity with the exception of Securitizations that are categorized using the nationality of business of the originator or if is undisclosed the nationality of risk
Deal Pricing Date	Date the security is priced
Deal Region	Region of the deal based on deal nationality (Europe, Africa, Middle East, etc)
Deal Self-Funded (Y/N)	Indicates an unsyndicated offering where the issuer is the bookrunner
Deal Series	Series number of a security
Deal Sponsor Related (Y/N)	Indicates if the issue is sponsor related

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DCM Analytics Fields	Definition
Deal Subregion	Subregion of the deal based on deal nationality (Eastern Europe, European Union, Nordic Countries, etc)
Deal Total Value \$ (Face)	Total value offered of all tranches regardless of eligibility in \$
Deal Total Value \$ (Proceeds)	Total proceeds offered of all tranches regardless of eligibility in \$
Deal Total Value Euro (Face)	Total value offered of all tranches regardless of eligibility in Euro
Deal Total Value Euro (Proceeds)	Total proceeds offered of all tranches regardless of eligibility in Euro
Deal Total Value Yen (Face)	Total value offered of all tranches regardless of eligibility in Yen
Deal Total Value Yen (Proceeds)	Total proceeds offered of all tranches regardless of eligibility in Yen
Deal Type	Type of security being sold in the offering
Deal Value \$ (Face)	Global principal amount of all rank eligible tranches
Deal Value \$ (Proceeds)	Face value of deal multiplied by offer price of all rank eligible tranches
Deal Value Euro (Face)	Global principal amount of all rank eligible tranches (in Euro)
Deal Value Euro (Proceeds)	Face value of deal multiplied by offer price percentage of all rank eligible tranches (in Euro)
Deal World Region	World region of the deal based on deal nationality (Americas, EMEA, Asia Pacific)
Deal Years to Call	Number of years from settlement date to first call date
Deal Value Yen (Face)	Global principal amount of all rank eligible tranches in Yen
Deal Value Yen (Proceeds)	Face value of deal multiplied by offer price of all rank eligible tranches in Yen
Dealogic Deal Note	Supplementary tranche information in text format
DebtDesk Deal #	Unique number representing the same deal in DebtDesk
DebtDesk Issue Type Code	Code representing the issue type code that is in DebtDesk
Denominations (000s)	Denomination on a tranche basis of each security
Deal Derivative Unit (Y/N)	Indicates if security is a derivative unit
Effective Rating (Launch)	This field contains calculated rating based on available ratings from S&P, Moody's and Fitch. If an issue is rated by Moody's, but not by S&P, the Moody's rating will be displayed as the calculated rating. Similarly, if S&P rate the issue as AAA, but Moody's rate it as Aa2, the calculated rating will take an average rating and report as AA+. Effective Rating (Launch) is calculated based only on launch issue ratings and these will not change during the life of the bond.
Effective Rating (Current)	This field contains calculated ratings based on available ratings from S&P, Moody's and Fitch. If an issuer is rated by Moody's, but not by S&P, the Moody's rating will be displayed as the calculated rating. Similarly, if S&P rate the issuer as AAA, but Moody's rate them as Aa2, the calculated rating will taken an average rating and report as AA+. Effective Rating (Current) is the current rating of either the issuer/guarantor or the issue itself (if available) and will update whenever the current rating changes
Emerging Market (Y/N)	Indicates if the transaction is offered by an issuer from emerging market countries
Estimated Expenses \$	% of gross fee lost to stabilization and underwriting expenses (estimated)
Exchange Offer (Y/N)	Indicates if a security is an exchange offer
Exchange Rate \$	Exchange ratio of foreign currency to US\$ at tranche pricing
Expected Maturity	Expected maturity date of a tranche on asset-backed securities based on its weighted average life
Extendible (Y/N)	Identifies if a bond's maturity can be lengthened at the option of the issuer
First Call Date	Date of first call option of security
First Coupon Payment Date	Date on which the first coupon payment will be made by the issuer
First Put Date	Date of first put option of security
Fitch Issuer Rating (Current)	Fitch current assessment of the issuer's general creditworthiness
Fitch Rating (Launch)	The rating first assigned to a particular debt issue by Fitch
Fixed Re-Offer Price	Price at which underwriters are obliged to sell the securities on to investors until the syndicate breaks
Float (Y/N)	Indicates if coupon is floating rate
Foreign Offer Type	Code representing different type of foreign bonds (Yankee, Bulldog, Samurai)
Fungible (Y/N)	Fungible securities are kept in a clearing system without specific bonds being assigned to particular accounts by their serial numbers. This flag indicates whether the issue is fungible with an outstanding issue or whether a subsequent issue is fungible with it
General Industry Group (GIG)	Dealogic General industry of the issuing entity
Governing Laws	National, state or provincial laws under which terms of a new issue are agreed
Government Debt Type	Reflects underwritten domestic government bonds, such as Austrian Bunds or Belgian OLOs
Gross Fee \$ (Disclosed)	Gross spread amount per tranche as given by bookrunner
Gross Fee Yen (Disclosed)	Gross spread amount per tranche as given by bookrunner
Gross Spread (%) (Disclosed)	Gross spread percent per tranche as given by bookrunner
Guarantor	The institution guaranteeing the repayment of securities in the event of default of the issuer
High Yield (Y/N)	Indicates if tranche has a credit rating below investment grade
Hybrid Capital (Y/N)	Identifies if a deal is Hybrid Capital
ISIN	International Security Identification Number
International Market (Y/N)	Indicates if a tranche of an issue is internationally marketed or placed.
Investment Grade (Y/N)	Indicates if a tranche is investment grade rated

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DCM Analytics Fields	Definition
Issue Structure	Provides additional descriptive information on the structure and characteristics of the underlying issue. ie. Step-up, Index-linked etc
Issue Type	Shows if the issue is floating or fixed rate note
Issuer	Name of the issuing company
Issuer Business Description	Business description for the issuer
Issuer Nationality of Incorporation	Nationality of incorporation of the issuer
Issuer Nationality of Operations	Nationality of business of issuer
Issuer Parent	Name of the parent company of issuing subsidiary
Issuer Parent Business Description	Issuer Parent Business Description
Issuer Parent Nationality of Operations	Nationality of business of issuer parent
Issuer Parent Type	Code representing general description of the issuer parent
Issuer Parent US State	The state of an American Issuer's parent company
Issuer Short Code	Short code of issuer's name
Issuer SIC	Code used to categorize and identify issuer's business activities
Issuer Type	Code representing general description of the issuer
Issuer US State	The state of an American Issuer
Last Date Updated	Most recent date the tranche was updated by a Dealogic analyst
Lead Manager Parent	Name of lead manager parent on a tranche - all bookrunners are also entered as Lead managers
Lead Manager Subsidiary	Name of the lead manager subsidiary on a tranche - all bookrunners are also entered as Lead managers
Lead-Manager Participation \$	Amount of lead manager allotment of tranche in US currency (\$)
Lead-Manager Participation (local)	Amount of lead manager allotment of tranche in local currency
Legal Advisor to Bookrunner	Legal advisor to the bookrunner of transaction
Legal Advisor to Issuer	Legal advisor to the issuer of transaction
Listings	The stock exchange(s) on which a security is traded
Listings Nationality	The nationality of the stock exchange(s) on which a security is traded
Local Issue Type	Contains the name of commonly-issued bonds in the local language, for example Landesschatzanweisung in German or Cédulas Hipotecarias in Spain
MTN (Y/N)	Indicates if the tranche is off an MTN program
Management Fees (%)	Indicates the proportion of the total management fee received for participating in the management group
Market Appraisal Comment	Comments related to a specific Issuance by Euroweek
Market Type	Code representing market where the issue is sold
Maturity Date	Legal maturity date of a tranche
Maximum Coupon	FRN issues only. The highest coupon payable after any individual rate fix
Minimum Coupon	FRN issues only. The lowest coupon payable after any individual rate fix
Money Market (Y/N)	Indicates if tranche is a money market transaction
Moodys Issuer Rating (Current)	Moodys current assessment of the issuers general creditworthiness
Moodys Rating	Moody's credit rating on a transaction
Moodys Rating (Launch)	The rating first assigned to a particular debt issue by Moodys
NAICS	Issuer Naics - North American Industry Classification System
Nationality of Risk	Tranche nationality of risk
Net Fees (%)	The actual fees received when bonds are sold on at a fixed re-offer price
Offer Price %	% of face value that tranche is offered to public
Originator	Name of the originating entity (underlying asset holder) behind the issue
Originator Nationality of Operations	Business nationality of the originating entity (underlying asset holder) behind the issue
Originator Parent	Name of the parent of the originating entity (underlying asset holder) behind the issue
Originator Parent Nationality of Operations	Business nationality of the parent of the originating entity (underlying asset holder) behind the issue
Originator Parent Specific Industry Group (SIG)	Dealogic Specific industry of the parent of the originating entity (underlying asset holder) behind the issue
Originator Specific Industry Group (SIG)	Dealogic Specific industry of the originating entity (underlying asset holder) behind the issue
Parent General Industry Group (GIG)	Dealogic General industry of the parent of the issuing entity
Parent Specific Industry Group (SIG)	Dealogic Specific industry of the parent of the issuing entity
Pfandbrief (Y/N)	Indicates if tranche is pfandbrief security (european bonds collateralized either by mortgage loans or loans to the public sector)
Pfandbrief Market	The nationality of the market into which the Pfandbrief is selling, e.g. German, Austrian
Pfandbrief Type	Denotes the type of collateral the Pfandbrief is secured on (mortgages or public sector loans), and also indicates whether or not the bond is a Jumbo Pfandbrief
Principal Pay Agent	The principal bank responsible for effecting payments of interest and principal on an issue
Program (Y/N)	Indicates if the tranche is off an MTN program
Programme Type	This field indicates the type of programme the bond has been issued under (EMTN, GMTN, note issuance, etc)

## ➤ Appendix B: Field Glossary

DCM Analytics Fields	Definition
Rank Eligible (Y/N)	Indicates if deal is underwritten and has a maturity date of 18 months or more from its settlement date
Registration Number	SEC registration number
Region of Risk Nationality	Region of the risk based on the risk nationality
Reg S (Y/N)	Identifies if a deal complies with Reg S
Rule 144a (Y/N)	Indicates if tranche is US marketed via 144A
S&P Issuer Rating (Current)	S&P current assessment of the issuer's general creditworthiness
S&P Rating	S&P credit rating on a transaction
S&P Rating (Launch)	The rating first assigned to a particular debt issue by S&P
SEC Registered (Y/N)	Identifies if an issue has been sold into the USA under SEC Rule
Security Number	Part of the ISIN number for Non-US domestic and foreign bonds
Security Type	Code representing type of security sold in the offering
Self-Funded (Y/N)	Indicates an unsyndicated tranche of an offering where the issuer is the bookrunner
Self-Led (Y/N)	Indicates any tranche where the issuer is in the same corporate hierarchy as a participating bank
Selling Concession (%)	The portion of the gross fees paid to the syndicate members as remuneration for their services in the distribution of securities
Selling Restrictions	Those countries into which the sale of the securities is restricted
Settlement Date	Date by which executed security trade must be settled
Specific Industry Group (SIG)	Dealogic Specific industry of the issuing entity
Spread To Treasury %	Spread between coupon rate of security and US Treasury or Benchmark
Spread to Benchmark (bps)	Spread between coupon rate of security and US Treasury or Benchmark expressed in basis points
Subordinated Debt (Y/N)	Indicates if the transaction is subordinated debt
Tier Capital	Tier Capital shows the level of subordination of bank debt, breaking down into Tier 1, Tier 2, Upper Tier 2, Lower Tier 2 Tier 3, with Tier 1 being the most reliable form of capital.
Tranche # Bookrunners	Number of bookrunners on a tranche
Tranche # Co-Managers	Number of co-managers on a tranche
Tranche # Lead Managers	Number of lead managers on a tranche
Tranche # Managers	Number of total managers on a particular tranche
Tranche # Non-Book Lead Managers	Number of leads that are not books on a tranche
Tranche # Underwriters	Number of underwriters on a tranche
Tranche Class	Indicates class of the security
Tranche Series	Series number of a tranche on a security
Tranche Value \$ (Face)	Principal amount of tranche in \$
Tranche Value \$ (Proceeds)	Face value of tranche multiplied by offer price percentage in \$
Tranche Value (local) (Face)	Principal amount of tranche in local currency
Tranche Value (local) (Proceeds)	Face value of tranche multiplied by offer price percentage in local currency
Tranche Value Euro (Face)	Principal amount of tranche (in Euro)
Tranche Value Euro (Proceeds)	Face value of tranche multiplied by offer price percentage (in Euro)
Tranche Value Yen (Face)	Principal amount of tranche in Yen
Tranche Value Yen (Proceeds)	Face value of deal multiplied by offer price of tranche in Yen
Tranche Value Increased/Decreased	Indicates whether the original launch amount of an issue has been increased or decreased. The currency amount always shows the final amount.
Trustee	The company which has a fiduciary duty on behalf of investors over the collateral on an asset-backed security
US Domestic Market (Y/N)	A bond that is solely offered in the US domestic market
US Marketed (Y/N)	A bond that has been marketed in the US (144A, SEC registration etc)
Underwriter	Name of the underwriter of a tranche
Underwriter Participation \$	Amount of underwriter allotment of tranche in US currency (\$)
Underwriter Participation (local)	Amount of underwriter allotment of tranche in local currency
Underwriting Fee \$	Underwriting fee per bond paid by the issuer
Underwriting Fee (%)	Underwriting percent per bond paid by the issuer
Use of Proceeds	Description of the use of proceeds in text outlining the issuer's intended use for the capital raised on a tranche
Weighted Avg. Life	Weight average life of a tranche on asset-backed and mortgage-backed securities as stated in SEC filing
Years To Put	Number of years from settlement date to first put date
Years to Maturity	Number of years from settlement date to legal maturity date
Years to Call	Number of years from settlement date to first call date
Years To Takeout	Lesser of tranche years to maturity, tranche years to put and tranche years to call
Yield to Maturity	Rate of return on security assuming it is held until maturity