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Annex XIII: Investor Report Information – Asset Backed Commercial Paper Securitisation

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.

INVESTOR REPORT INFORMATION – ASSET BACKED COMMERCIAL PAPER SECURITISATION				
Field code	**Field name**	**Content to report**	**ND1-ND4 allowed?**	**ND5 allowed?**
Programme information section				
IVAS1	Unique Identifier – ABCP Programme	The unique identifier assigned by the reporting entity to this ABCP programme in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1224.	NO	NO
IVAS2	Data Cut-Off Date	The data cut-off date for this data submission.	NO	NO
IVAS3	Reporting Entity Name	The full Legal name of the entity designated as per Article 7(2) of Regulation (EU) 2017/2402; that name must match the name entered in for that entity in field SEAP3 in the counterparty information section. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO
IVAS4	Reporting Entity Contact Person	First and Last name of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO
IVAS5	Reporting Entity Contact Telephone	Direct telephone number(s) of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO

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INVESTOR REPORT INFORMATION – ASSET BACKED COMMERCIAL PAPER SECURITISATION				
Field code	**Field name**	**Content to report**	**ND1-ND4 allowed?**	**ND5 allowed?**
IVAS6	Reporting Entity Contact Emails	Direct email address(es) of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.	NO	NO
IVAS7	Trigger Measurements/ Ratios	Has any underlying exposure-related trigger event occurred? These include any delinquency, dilution, default, loss, stop-substitution, stop-revolving, or similar exposure-related events which impact the securitisation, as at the data cut-off date. This also includes if there is a debit balance on any Principal Deficiency Ledger or an asset deficiency.	NO	YES
IVAS8	Non-Compliant Exposures	Pursuant to Article 26(1) of Regulation (EU) 2017/2402, enter the total value of exposures, using the current balance as at the data cut-off date, not compliant with Article 24(9), 24(10), and 24(11) of Regulation (EU) 2017/2402. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES
IVAS9	Weighted Average Life	Enter the remaining weighted average life of the pool of exposures underlying this ABCP programme, expressed in years.	YES	YES
IVAS10	Risk Retention Method	Method for complying with risk retention requirements in the EU (e.g. Article 6 of Regulation (EU) 2017/2402, or until entry into force, Article 405 of Regulation (EU) No 575/2013): • Vertical slice – i.e. Article 6(3)(a) (VSLC)	NO	YES

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Field code	**Field name**	**Content to report**	**ND1-ND4 allowed?**	**ND5 allowed?**
		• Seller's share – i.e. Article 6(3)(b) (SLLS) • Randomly-selected exposures kept on balance sheet – i.e. Article 6(3)(c) (RSEX) • First loss tranche – i.e. Article 6(3)(d) (FLTR) • First loss exposure in each asset – i.e. Article 6(3)(e) (FLEX) • No compliance with risk retention requirements (NCOM) • Other (OTHR)		
IVAS11	Risk Retention Holder	Which entity is retaining the material net economic interest, as specified in Article 6 of Regulation (EU) 2017/2402, or until its entry into force, Article 405 of Regulation (EU) No 575/2013): • Originator (ORIG) • Sponsor (SPON) • Original Lender (OLND) • Seller (SELL) • No Compliance with Risk Retention Requirement (NCOM) • Other (OTHR)	NO	YES
Transaction information section				
IVAN1	Unique Identifier – ABCP Programme	Report the same unique ABCP programme identifier here as the one entered into field IVAS1.	NO	NO
IVAN2	Unique Identifier – ABCP	The unique identifier assigned by the reporting entity to this ABCP transaction in accordance with Article 11(2) of Delegated	NO	NO

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Field code	Field name	Content to report	ND1-ND4 allowed?	ND5 allowed?
INVESTOR REPORT INFORMATION – ASSET BACKED COMMERCIAL PAPER SECURITISATION				
	Transaction	Regulation (EU) 2020/1224.		
IVAN3	Data Cut-Off Date	The data cut-off date for this data submission. This must match the data cut-off date in the underlying exposure templates submitted under Annex XI.	NO	NO
IVAN4	SIC Industry Code	Originator industry SIC Code, as set out in the condensed SIC Code List used by UK Companies House.	NO	YES
IVAN5	Risk Retention Method	Method for complying with risk retention requirements in the EU (e.g. Article 6 of Regulation (EU) 2017/2402, or until entry into force, Article 405 of Regulation (EU) No 575/2013): • Vertical slice – i.e. Article 6(3)(a) (VSLC) • Seller's share – i.e. Article 6(3)(b) (SLLS) • Randomly-selected exposures kept on balance sheet – i.e. Article 6(3)(c) (RSEX) • First loss tranche – i.e. Article 6(3)(d) (FLTR) • First loss exposure in each asset – i.e. Article 6(3)(e) (FLEX) • No compliance with risk retention requirements (NCOM) • Other (OTHR)	NO	YES
IVAN6	Risk Retention Holder	Which entity is retaining the material net economic interest, as specified in Article 6 of Regulation (EU) 2017/2402, or until its entry into force, Article 405 of Regulation (EU) No 575/2013): • Originator (ORIG)	NO	YES

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	INVESTOR REPORT INFORMATION – ASSET BACKED COMMERCIAL PAPER SECURITISATION			
Field code	**Field name**	**Content to report**	**ND1-ND4 allowed?**	**ND5 allowed?**
	• Sponsor (SPON) • Original Lender (OLND) • Seller (SELL) • No Compliance with Risk Retention Requirement (NCOM) • Other (OTHR)			
IVAN7	Weighted Average Life	Enter the remaining weighted average life of the pool of exposures underlying this transaction, expressed in years.	YES	YES
	Tests/Events/Triggers information section			
IVAR1	Unique Identifier – ABCP Transaction	Report the same unique ABCP transaction identifier here as the one entered into field IVAN2.	NO	NO
IVAR2	Original Test/Event/Trigger Identifier	The original unique test/event/trigger identifier. The reporting entity must not amend this unique identifier.	NO	NO
IVAR3	New Test/Event/Trigger Identifier	If the original identifier in field IVAR2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the same identifier as in IVAR2. The reporting entity must not amend this unique identifier.	NO	NO
IVAR4	Description	Describe the test/event/trigger, including any formulae. This is a free text field, however the description of the test/event/trigger includes any formulae and key definitions to allow an investor/potential investor to form a reasonable view of the test/event/trigger and any conditions	NO	NO

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Field code	**Field name**	**Content to report**	**ND1-ND4 allowed?**	**ND5 allowed?**
		and consequences attached to it.		
IVAR5	Status	Has the test been met as at the data cut-off date? In the event of a trigger, is the trigger not being breached?	NO	NO
IVAR6	Consequence for Breach	Enter the consequence, as per the securitisation documentation, for this test/event/trigger not being satisfied (i.e. being breached): • Change in the priority of payments (CHPP) • Replacement of a counterparty (CHCP) • Both change in the priority of payments and replacement of a counterparty (BOTH) • Other consequence (OTHR)	NO	NO