

## Bank of England PRA

### Annex XII: Investor report template – Non-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 template – Non-asset backed commercial paper securitisation |                                     |                |
|---|-------------------------------------|----------------|
| FIELD CODE  | FIELD NAME                          | FORMAT         |
| <b>Securitisation information section</b>                                   |                                     |                |
| IVSS1   | Unique Identifier                   | {ALPHANUM-28}  |
| IVSS2   | Data Cut-Off Date                   | {DATEFORMAT}   |
| IVSS3   | Securitisation Name                 | {ALPHANUM-100} |
| IVSS4   | Reporting Entity Name               | {ALPHANUM-100} |
| IVSS5   | Reporting Entity Contact Person     | {ALPHANUM-256} |
| IVSS6   | Reporting Entity Contact Telephone  | {TELEPHONE}    |
| IVSS7   | Reporting Entity Contact Emails     | {ALPHANUM-256} |
| IVSS8   | Risk Retention Method               | {LIST}         |
| IVSS9   | Risk Retention Holder               | {LIST}         |
| IVSS10  | Underlying Exposure Type            | {LIST}         |
| IVSS11  | Risk Transfer Method                | {Y/N}          |
| IVSS12  | Trigger Measurements/Ratios         | {Y/N}          |
| IVSS13  | Revolving/Ramp-Up Period End-Date   | {DATEFORMAT}   |
| IVSS14  | Principal Recoveries In The Period  | {MONETARY}     |
| IVSS15  | Interest Recoveries In The Period   | {MONETARY}     |
| IVSS16  | Principal Collections In The Period | {MONETARY}     |
| IVSS17  | Interest Collections In The Period  | {MONETARY}     |
| IVSS18  | Drawings Under Liquidity Facility   | {Y/N}          |

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|--|--|---------------|
| <b>FIELD CODE</b>  | <b>FIELD NAME</b>  | <b>FORMAT</b> |
| <b>IVSS19</b>  | Securitisation Excess Spread                             | {MONETARY}    |
| <b>IVSS20</b>  | Excess Spread Trapping Mechanism                         | {Y/N}         |
| <b>IVSS21</b>  | Current Overcollateralisation                            | {PERCENTAGE}  |
| <b>IVSS22</b>  | Annualised Constant Prepayment Rate                      | {PERCENTAGE}  |
| <b>IVSS23</b>  | Dilutions  | {MONETARY}    |
| <b>IVSS24</b>  | Gross Charge Offs In The Period                          | {MONETARY}    |
| <b>IVSS25</b>  | Repurchased Exposures                                    | {MONETARY}    |
| <b>IVSS26</b>  | Restructured Exposures                                   | {MONETARY}    |
| <b>IVSS27</b>  | Annualised Constant Default Rate                         | {PERCENTAGE}  |
| <b>IVSS28</b>  | Defaulted Exposures                                      | {MONETARY}    |
| <b>IVSS29</b>  | Defaulted Exposures CRR                                  | {MONETARY}    |
| <b>IVSS30</b>  | Risk Weight Approach                                     | {LIST}        |
| <b>IVSS31</b>  | Obligor Probability Of Default in Range [0.00%,0.10%)    | {PERCENTAGE}  |
| <b>IVSS32</b>  | Obligor Probability Of Default in Range [0.10%,0.25%)    | {PERCENTAGE}  |
| <b>IVSS33</b>  | Obligor Probability Of Default in Range [0.25%,1.00%)    | {PERCENTAGE}  |
| <b>IVSS34</b>  | Obligor Probability Of Default in Range [1.00%,7.50%)    | {PERCENTAGE}  |
| <b>IVSS35</b>  | Obligor Probability Of Default in Range [7.50%,20.00%)   | {PERCENTAGE}  |
| <b>IVSS36</b>  | Obligor Probability Of Default in Range [20.00%,100.00%] | {PERCENTAGE}  |
| <b>IVSS37</b>  | Bank Internal Loss Given Default Estimate                | {PERCENTAGE}  |
| <b>IVSS38</b>  | Arrears 1-29 Days  | {PERCENTAGE}  |

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|--|--|-------------------|
| <b>FIELD CODE</b>  | <b>FIELD NAME</b>                      | <b>FORMAT</b>     |
| <b>IVSS39</b>  | Arrears 30-59 Days                     | {PERCENTAGE}      |
| <b>IVSS40</b>  | Arrears 60-89 Days                     | {PERCENTAGE}      |
| <b>IVSS41</b>  | Arrears 90-119 Days                    | {PERCENTAGE}      |
| <b>IVSS42</b>  | Arrears 120-149 Days                   | {PERCENTAGE}      |
| <b>IVSS43</b>  | Arrears 150-179 Days                   | {PERCENTAGE}      |
| <b>IVSS44</b>  | Arrears 180+ Days                      | {PERCENTAGE}      |
| <b>Tests/Events/Triggers information section</b>                                   |  |                   |
| <b>IVSR1</b>   | Unique Identifier                      | {ALPHANUM-28}     |
| <b>IVSR2</b>   | Original Test/Event/Trigger Identifier | {ALPHANUM-1000}   |
| <b>IVSR3</b>   | New Test/Event/Trigger Identifier      | {ALPHANUM-1000}   |
| <b>IVSR4</b>   | Description                            | {ALPHANUM-100000} |
| <b>IVSR5</b>   | Threshold Level                        | {NUMERIC}         |
| <b>IVSR6</b>   | Actual Value                           | {NUMERIC}         |
| <b>IVSR7</b>   | Status                                 | {Y/N}             |
| <b>IVSR8</b>   | Cure Period                            | {INTEGER-9999}    |
| <b>IVSR9</b>   | Calculation Frequency                  | {INTEGER-9999}    |
| <b>IVSR10</b>  | Consequence for Breach                 | {LIST}            |
| <b>Cash-flow information section</b>   |  |                   |
| <b>IVSF1</b>   | Unique Identifier                      | {ALPHANUM-28}     |
| <b>IVSF2</b>   | Original Cashflow Item Identifier      | {ALPHANUM-1000}   |
| <b>IVSF3</b>   | New Cashflow Item Identifier           | {ALPHANUM-1000}   |
| <b>IVSF4</b>   | Cashflow Item                          | {ALPHANUM-1000}   |
| <b>IVSF5</b>   | Amount Paid During Period              | {MONETARY}        |

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|--|----------------------|---------------|
| <b>FIELD CODE</b>  | <b>FIELD NAME</b>    | <b>FORMAT</b> |
| <b>IVSF6</b>   | Available Funds Post | {MONETARY}    |

Effective from 1 November 2024