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Annex XII

Investor report template — Non-asset backed commercial paper securitisation		
FIELD CODE	**FIELD NAME**	**FORMAT**
Securitisation information section		
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}
IVSS19	Securitisation Excess Spread	{MONETARY}
IVSS20	Excess Spread Trapping Mechanism	{Y/N}
IVSS21	Current Overcollateralisation	{PERCENTAGE}
IVSS22	Annualised Constant Prepayment Rate	{PERCENTAGE}
IVSS23	Dilutions	{MONETARY}
IVSS24	Gross Charge Offs In The Period	{MONETARY}
IVSS25	Repurchased Exposures	{MONETARY}

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IVSS26	Restructured Exposures	{MONETARY}
IVSS27	Annualised Constant Default Rate	{PERCENTAGE}
IVSS28	Defaulted Exposures	{MONETARY}
IVSS29	Defaulted Exposures CRR	{MONETARY}
IVSS30	Risk Weight Approach	{LIST}
IVSS31	Obligor Probability Of Default in Range [0.00%,0.10%)	{PERCENTAGE}
IVSS32	Obligor Probability Of Default in Range [0.10%,0.25%)	{PERCENTAGE}
IVSS33	Obligor Probability Of Default in Range [0.25%,1.00%)	{PERCENTAGE}
IVSS34	Obligor Probability Of Default in Range [1.00%,7.50%)	{PERCENTAGE}
IVSS35	Obligor Probability Of Default in Range [7.50%,20.00%)	{PERCENTAGE}
IVSS36	Obligor Probability Of Default in Range [20.00%,100.00%]	{PERCENTAGE}
IVSS37	Bank Internal Loss Given Default Estimate	{PERCENTAGE}
IVSS38	Arrears 1-29 Days	{PERCENTAGE}
IVSS39	Arrears 30-59 Days	{PERCENTAGE}
IVSS40	Arrears 60-89 Days	{PERCENTAGE}
IVSS41	Arrears 90-119 Days	{PERCENTAGE}
IVSS42	Arrears 120-149 Days	{PERCENTAGE}
IVSS43	Arrears 150-179 Days	{PERCENTAGE}
IVSS44	Arrears 180+ Days	{PERCENTAGE}
Tests/Events/Triggers information section		
IVSR1	Unique Identifier	{ALPHANUM-28}
IVSR2	Original Test/Event/Trigger Identifier	{ALPHANUM-1000}
IVSR3	New Test/Event/Trigger Identifier	{ALPHANUM-1000}
IVSR4	Description	{ALPHANUM-100000}
IVSR5	Threshold Level	{NUMERIC}
IVSR6	Actual Value	{NUMERIC}
IVSR7	Status	{Y/N}

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IVSR8	Cure Period	{INTEGER-9999}
IVSR9	Calculation Frequency	{INTEGER-9999}
IVSR10	Consequence for Breach	{LIST}
Cash-flow information section		
IVSF1	Unique Identifier	{ALPHANUM-28}
IVSF2	Original Cashflow Item Identifier	{ALPHANUM-1000}
IVSF3	New Cashflow Item Identifier	{ALPHANUM-1000}
IVSF4	Cashflow Item	{ALPHANUM-1000}
IVSF5	Amount Paid During Period	{MONETARY}
IVSF6	Available Funds Post	{MONETARY}