

Bank of England PRA

Annex XIV

Inside information or significant event template — Non-asset backed commercial paper securitisation		
FIELD CODE	FIELD NAME	FORMAT
Securitisation information section		
SESS1	Unique Identifier	{ALPHANUM-28}
SESS2	Data Cut-Off Date	{DATEFORMAT}
SESS3	No Longer STS	{Y/N}
SESS4	Remedial Actions	{Y/N}
SESS5	Administrative Actions	{Y/N}
SESS6	Material Amendment to Transaction Documents	{ALPHANUM-1000000}
SESS7	Perfection Of Sale	{Y/N}
SESS8	Current Waterfall Type	{LIST}
SESS9	Master Trust Type	{LIST}
SESS10	SSPE Value	{MONETARY}
SESS11	SSPE Principal Value	{MONETARY}
SESS12	SSPE Number Of Accounts	{INTEGER-999999999}
SESS13	Note Principal Balance	{MONETARY}
SESS14	Seller Share	{PERCENTAGE}
SESS15	Funding Share	{PERCENTAGE}
SESS16	Revenue Allocated To This Series	{MONETARY}
SESS17	Interest Rate Swap Benchmark	{LIST}
SESS18	Interest Rate Swap Maturity Date	{DATEFORMAT}
SESS19	Interest Rate Swap Notional	{MONETARY}
SESS20	Currency Swap Payer Currency	{CURRENCYCODE_3}
SESS21	Currency Swap Receiver Currency	{CURRENCYCODE_3}
SESS22	Exchange Rate For Currency Swap	{PERCENTAGE}
SESS23	Currency Swap Maturity Date	{DATEFORMAT}
SESS24	Currency Swap Notional	{MONETARY}
Tranche/bond-level information section		

Bank of England PRA

SEST1	Unique Identifier	{ALPHANUM-28}
SEST2	Original Tranche Identifier	{ALPHANUM-1000}
SEST3	New Tranche Identifier	{ALPHANUM-1000}
SEST4	International Securities Identification Number	{ISIN}
SEST5	Tranche Name	{ALPHANUM-100}
SEST6	Tranche/Bond Type	{LIST}
SEST7	Currency	{CURRENCYCODE_3}
SEST8	Original Principal Balance	{MONETARY}
SEST9	Current Principal Balance	{MONETARY}
SEST10	Interest Payment Frequency	{LIST}
SEST11	Interest Payment Date	{DATEFORMAT}
SEST12	Principal Payment Date	{DATEFORMAT}
SEST13	Current Coupon	{PERCENTAGE}
SEST14	Current Interest Rate Margin/Spread	{PERCENTAGE}
SEST15	Coupon Floor	{PERCENTAGE}
SEST16	Coupon Cap	{PERCENTAGE}
SEST17	Step-Up/Step-Down Coupon Value	{PERCENTAGE}
SEST18	Step-Up/Step-Down Coupon Date	{DATEFORMAT}
SEST19	Business Day Convention	{LIST}
SEST20	Current Interest Rate Index	{LIST}
SEST21	Current Interest Rate Index Tenor	{LIST}
SEST22	Issue Date	{DATEFORMAT}
SEST23	Disbursement Date	{DATEFORMAT}
SEST24	Legal Maturity	{DATEFORMAT}
SEST25	Extension Clause	{LIST}
SEST26	Next Call Date	{DATEFORMAT}
SEST27	Clean-Up Call Threshold	{ALPHANUM-1000}
SEST28	Next Put date	{DATEFORMAT}
SEST29	Day Count Convention	{LIST}
SEST30	Settlement Convention	{LIST}
SEST31	Current Attachment Point	{PERCENTAGE}

Bank of England PRA

SEST32	Original Attachment Point	{PERCENTAGE}
SEST33	Current Credit Enhancement	{PERCENTAGE}
SEST34	Original Credit Enhancement	{PERCENTAGE}
SEST35	Credit Enhancement Formula	{ALPHANUM-1000}
SEST36	Pari-Passu Tranches	{ISIN}
SEST37	Senior Tranches	{ISIN}
SEST38	Outstanding Principal Deficiency Ledger Balance	{MONETARY}
SEST39	Guarantor Legal Entity Identifier	{LEI}
SEST40	Guarantor Name	{ALPHANUM-1000}
SEST41	Guarantor SA Subsector	{SA}
SEST42	Protection Type	{LIST}
Account-level information section		
SESA1	Unique Identifier	{ALPHANUM-28}
SESA2	Original Account Identifier	{ALPHANUM-1000}
SESA3	New Account Identifier	{ALPHANUM-1000}
SESA4	Account Type	{LIST}
SESA5	Account Target Balance	{MONETARY}
SESA6	Account Actual Balance	{MONETARY}
SESA7	Amortising Account	{Y/N}
Counterparty-level information section		
SESP1	Unique Identifier	{ALPHANUM-28}
SESP2	Counterparty Legal Entity Identifier	{LEI}
SESP3	Counterparty Name	{ALPHANUM-100}
SESP4	Counterparty Type	{LIST}
SESP5	Counterparty Country Of Establishment	{COUNTRYCODE_2}
SESP6	Counterparty Rating Threshold	{ALPHANUM-100000}
SESP7	Counterparty Rating	{ALPHANUM-100000}
SESP8	Counterparty Rating Source Legal Entity Identifier	{LEI}
SESP9	Counterparty Rating Source Name	{ALPHANUM-100}
CLO Securitisation information section		
SESC1	Unique Identifier	{ALPHANUM-28}

Bank of England PRA

SESC2	Non-Call Period End-Date	{DATEFORMAT}
SESC3	CLO Type	{LIST}
SESC4	Current Period	{LIST}
SESC5	Current Period Start Date	{DATEFORMAT}
SESC6	Current Period End Date	{DATEFORMAT}
SESC7	Concentration Limit	{PERCENTAGE}
SESC8	Restrictions — Legal Maturity	{PERCENTAGE}
SESC9	Restrictions — Subordinated Exposures	{PERCENTAGE}
SESC10	Restrictions — Non-Performing Exposures	{PERCENTAGE}
SESC11	Restrictions — PIK Exposures	{PERCENTAGE}
SESC12	Restrictions — Zero-Coupon Exposures	{PERCENTAGE}
SESC13	Restrictions — Equity Exposures	{PERCENTAGE}
SESC14	Restrictions — Participation Exposures	{PERCENTAGE}
SESC15	Restrictions — Discretionary Sales	{PERCENTAGE}
SESC16	Discretionary Sales	{MONETARY}
SESC17	Reinvestments	{MONETARY}
SESC18	Restrictions — Credit Enhancement	{Y/N}
SESC19	Restrictions — Quotes	{Y/N}
SESC20	Restrictions — Trades	{Y/N}
SESC21	Restrictions — Issuances	{Y/N}
SESC22	Restrictions — Redemptions	{Y/N}
SESC23	Restrictions — Refinancing	{Y/N}
SESC24	Restrictions — Note Remuneration	{Y/N}
SESC25	Restrictions — Credit Protection	{Y/N}
SESC26	Collateral Liquidation Period	{INTEGER-9999}
SESC27	Collateral Liquidation — Waiver	{Y/N}
CLO Manager information section		
SESL1	Unique Identifier	{ALPHANUM-28}
SESL2	CLO Manager Legal Entity Identifier	{LEI}
SESL3	Manager Name	{ALPHANUM-1000}
SESL4	Establishment Date	{DATEFORMAT}

Bank of England PRA

SESL5	Registration Date	{DATEFORMAT}
SESL6	Employees	{INTEGER-9999}
SESL7	Employees — CLOs	{INTEGER-9999}
SESL8	Employees — Workout	{INTEGER-9999}
SESL9	AUM	{MONETARY}
SESL10	AUM — Leveraged Loans	{MONETARY}
SESL11	AUM — CLOs	{MONETARY}
SESL12	AUM — UK	{MONETARY}
SESL13	AUM — UK CLOs	{MONETARY}
SESL14	Number UK CLOs	{INTEGER-9999}
SESL15	Capital	{MONETARY}
SESL16	Capital — Risk Retention	{MONETARY}
SESL17	Settlement Time	{INTEGER-9999}
SESL18	Pricing Frequency	{INTEGER-9999}
SESL19	Default Rate - 1 year	{PERCENTAGE}
SESL20	Default Rate - 5 years	{PERCENTAGE}
SESL21	Default Rate - 10 years	{PERCENTAGE}
Synthetic coverage information section		
SESV1	Unique Identifier	{ALPHANUM-28}
SESV2	Protection Instrument Identifier	{ALPHANUM-1000}
SESV3	Protection Type	{LIST}
SESV4	Protection Instrument International Securities Identification Number	{ISIN}
SESV5	Protection Provider Name	{ALPHANUM-100}
SESV6	Protection Provider Legal Entity Identifier	{LEI}
SESV7	Public Entity With Zero Risk Weight	{Y/N}
SESV8	Governing Law	{COUNTRYCODE_2}
SESV9	ISDA Master Agreement	{LIST}
SESV10	Default And Termination Events	{LIST}
SESV11	Synthetic Securitisation Type	{Y/N}
SESV12	Protection Currency	{CURRENCYCODE_3}

Bank of England PRA

SESV13	Current Protection Notional	{MONETARY}
SESV14	Maximum Protection Notional	{MONETARY}
SESV15	Protection Attachment Point	{PERCENTAGE}
SESV16	Protection Detachment Point	{PERCENTAGE}
SESV17	International Securities Identification Number Of Notes Covered	{ISIN}
SESV18	Protection Coverage	{LIST}
SESV19	Protection Termination Date	{DATEFORMAT}
SESV20	Materiality Thresholds	{Y/N}
SESV21	Payment Release Conditions	{LIST}
SESV22	Adjustment Payments Possible	{Y/N}
SESV23	Length Of Workout Period	{INTEGER-9999}
SESV24	Obligation To Repay	{Y/N}
SESV25	Collateral Substitutable	{Y/N}
SESV26	Collateral Coverage Requirements	{PERCENTAGE}
SESV27	Collateral Initial Margin	{MONETARY}
SESV28	Collateral Delivery Deadline	{INTEGER-9999}
SESV29	Settlement	{LIST}
SESV30	Maximum Maturity Date Permitted	{DATEFORMAT}
SESV31	Current Index For Payments To Protection Buyer	{LIST}
SESV32	Current Index For Payments To Protection Buyer Tenor	{LIST}
SESV33	Payment Reset Frequency — To Protection Buyer	{LIST}
SESV34	Current Interest Rate Margin For Payments To Protection Buyer	{PERCENTAGE}
SESV35	Current Interest Rate For Payments To Protection Buyer	{PERCENTAGE}
SESV36	Current Index For Payments To Protection Seller	{LIST}
SESV37	Current Index For Payments To Protection Seller Tenor	{LIST}
SESV38	Payment Reset Frequency — To Protection Seller	{LIST}
SESV39	Current Interest Rate Margin For Payments To Protection Seller	{PERCENTAGE}

Bank of England PRA

SESV40	Current Interest Rate For Payments To Protection Seller	{PERCENTAGE}
SESV41	Excess Spread Support	{Y/N}
SESV42	Excess Spread Definition	{Y/N}
SESV43	Current Protection Status	{LIST}
SESV44	Bankruptcy Is Credit Event	{Y/N}
SESV45	Failure To Pay Is Credit Event	{Y/N}
SESV46	Restructuring Is Credit Event	{Y/N}
SESV47	Credit Event	{Y/N}
SESV48	Cumulative Payments To Protection Buyer	{MONETARY}
SESV49	Cumulative Adjustment Payments To Protection Buyer	{MONETARY}
SESV50	Cumulative Payments To Protection Seller	{MONETARY}
SESV51	Cumulative Adjustment Payments To Protection Seller	{MONETARY}
SESV52	Synthetic Excess Spread Ledger Amount	{MONETARY}
Issuer collateral information section		
SESI1	Unique Identifier	{ALPHANUM-28}
SESI2	Protection Instrument Identifier	{ALPHANUM-1000}
SESI3	Original Collateral Instrument Identifier	{ALPHANUM-1000}
SESI4	New Collateral Identifier	{ALPHANUM-1000}
SESI5	Collateral Instrument International Securities Identification Number	{ISIN}
SESI6	Collateral Instrument Type	{LIST}
SESI7	Collateral Issuer SA Subsector	{SA}
SESI8	Collateral Issuer Legal Entity Identifier	{LEI}
SESI9	Collateral Issuer Affiliated With Originator?	{Y/N}
SESI10	Current Outstanding Balance	{MONETARY}
SESI11	Instrument Currency	{CURRENCYCODE_3}
SESI12	Maturity Date	{DATEFORMAT}
SESI13	Haircut	{PERCENTAGE}
SESI14	Current Interest Rate Index	{LIST}

Bank of England PRA

SESI15	Current Interest Rate Index Tenor	{LIST}
SESI16	Current Interest Rate on Cash Deposits	{PERCENTAGE}
SESI17	Repo Counterparty Name	{ALPHANUM-100}
SESI18	Repo Counterparty Legal Entity Identifier	{LEI}
SESI19	Repo Maturity Date	{DATEFORMAT}
Any other information section		
SESO1	Unique Identifier	{ALPHANUM-28}
SESO2	Any Other Information Line Number	{INTEGER-9999}
SESO3	Any Other Information	{ALPHANUM-1000}

Draft for consultation