

Bank of England PRA

Annex XV

INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION — ASSET BACKED COMMERCIAL PAPER SECURITISATION				
Field code	Field name	Content to report	ND1-ND4 allowed?	ND5 allowed?
Programme information section				
SEAS1	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
SEAS2	Data Cut-Off Date	The data cut-off date for this data submission. When submitted alongside an underlying exposures and investor report data submission, this must match the data cut-off date in the applicable underlying exposure and investor report templates submitted.	NO	NO
SEAS3	No Longer STS	Has the ABCP programme ceased to meet STS requirements? If the ABCP programme has never had STS status, then enter ND5.	NO	YES
SEAS4	Remedial Actions	Has the competent authority taken any remedial actions relating to this securitisation? If the securitisation is not an STS securitisation, then enter ND5.	NO	YES
SEAS5	Administrative Actions	Has the competent authority taken any administrative actions relating to this securitisation? If the securitisation is not an STS securitisation, then enter ND5.	NO	YES
SEAS6	Material Amendment to Transaction Documents	Describe any material amendments made to transaction documents, including the name and item code (pursuant to Table 3 in Annex I) of	NO	YES

Bank of England PRA

		the document as well as a detailed description of the amendments.		
SEAS7	Governing Law	Jurisdiction governing the programme.	NO	NO
SEAS8	Length Of The Liquidity Facility	Period during which the programme-level liquidity facility provides coverage to the programme (in days).	NO	YES
SEAS9	Liquidity Facility Coverage	Maximum funding amount (in percentage of the programme underlying exposures) covered by the respective programme-level liquidity facility.	NO	YES
SEAS10	Liquidity Facility Coverage Interval	The maximum number of days' interval before the programme-level liquidity facility begins to fund the transaction, following any trigger breach generating liquidity facility payouts.	NO	YES
SEAS11	Liquidity Facility Maturity Date	Date at which the programme-level liquidity facility will expire.	NO	YES
SEAS12	Drawings Under Liquidity Facility	If the securitisation has a programme-level liquidity facility confirm whether or not there has been a drawing under the liquidity facility in the period ending on the last interest payment date.	NO	YES
SEAS13	Total Issuance	Total programme issuance outstanding, converted into GBP. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SEAS14	Maximum Issuance	If there is a limit to the amount of issuance of the ABCP programme at any time, enter it here. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
Transaction information section				

Bank of England PRA

SEAR1	Unique Identifier — ABCP Programme	Report the same unique ABCP programme identifier here as the one entered into field SEAS1.	NO	NO
SEAR2	Unique Identifier — ABCP Transaction	The unique identifier assigned by the reporting entity to this ABCP transaction in accordance with Article 11(2) of Delegated Regulation (EU) 2020/1224.	NO	NO
SEAR3	Number Of Programmes Funding The Transaction	Number of ABCP programmes that are funding this transaction.	NO	NO
SEAR4	No Longer STS	Has the ABCP transaction ceased to meet STS requirements? If the ABCP transaction has never had STS status, then enter ND5.	NO	YES
SEAR5	Originator A Client Of The Programme Sponsor	Have the originator and programme sponsor been, at the time of the transfer of assets, in a client relationship?	NO	NO
SEAR6	Security Interest Granted	Does the relevant SSPE/bankruptcy-remote subsidiary of the originator grant security interest over its assets to the purchaser (SSPE)?	NO	NO
SEAR7	Revenue	Total originator revenues for the period covered by the most recent financial operating statement (i.e. year to date or trailing 12 months). Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SEAR8	Operating Expenses	Total originator operating expenses provided by the most recent financial operating statement (i.e. year to date or trailing 12 months). Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SEAR9	Current Assets	Originator current assets (maturing within the next 12 months or as per the applicable accounting standard),	NO	YES

Bank of England PRA

		as of the most recent financial operating statement. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.		
SEAR10	Cash	Originator cash holdings, as of the most recent financial operating statement. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SEAR11	Marketable Securities	Originator marketable securities, as of the most recent financial operating statement. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SEAR12	Accounts Receivable	Originator accounts receivable, as of the most recent financial operating statement. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SEAR13	Current Liabilities	Originator current liabilities (due within the next 12 months or as per the applicable accounting standard), as of the most recent financial operating statement. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SEAR14	Total Debt	Originator total debt, as of the most recent financial operating statement. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SEAR15	Total Equity	Originator total equity, as of the most recent financial operating statement.	NO	YES

Bank of England PRA

		Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.		
SEAR16	Financial Statement Currency	The currency used in the financial reporting of fields SEAR7 — SEAR15.	NO	YES
SEAR17	Sponsor Supports Transaction	At what level is the sponsor providing support: Transaction Level (TRXN) Programme Level (PRGM) Other (OTHR)	NO	YES
SEAR18	Sponsor Support Type	Is the sponsor providing full support to this transaction?	NO	YES
SEAR19	Length Of The Liquidity Facility	Period during which the transaction-level liquidity facility provides coverage to the transaction (in days).	NO	YES
SEAR20	Liquidity Facility Drawn Amount	Amount drawn on the liquidity agreement between the previous data cut-off date and the data cut-off date of the present data submission. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SEAR21	Liquidity Facility Coverage	Maximum funding amount (in percentage of the transaction underlying exposures) covered by the respective transaction-level liquidity facility.	NO	YES
SEAR22	Liquidity Facility Coverage Interval	The maximum number of days interval before the liquidity facility begins to fund the transaction, following any trigger breach generating liquidity facility payouts.	NO	YES
SEAR23	Liquidity Facility Type	Type of transaction-level liquidity facility: Asset Purchase (ASPR)	NO	YES

Bank of England PRA

		Repurchase Agreement (RPAG) Loan Facility (LOFA) Participation Agreement (PAGR) Other (OTHR)		
SEAR24	Liquidity Facility Repurchase Agreement Maturity Date	If the transaction-level liquidity facility uses repurchase agreements, enter the date at which the repurchase agreement will expire.	NO	YES
SEAR25	Liquidity Facility Currency	The currency in which funds from the transaction-level liquidity facility can be drawn.	NO	YES
SEAR26	Liquidity Facility Maturity Date	Date at which the transaction-level liquidity facility will expire.	NO	YES
SEAR27	Liquidity Facility Provider Name	Enter the full legal name of the transaction-level liquidity facility provider. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES
SEAR28	Liquidity Facility Provider Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the transaction-level liquidity facility provider.	NO	YES
SEAR29	Overcollateralisation/Subordinated Interest	The percentage of subordinated interest retained in the underlying exposures sold by the seller (alternatively: the discount granted by the seller on the purchase price of the underlying exposures). Where the percentage of subordinated interest varies across the underlying exposures, the minimum OC across all of the underlying exposures are to be provided.	NO	NO
SEAR30	Transaction Excess Spread	The amount of funds left over after application of all currently-applicable payments, costs, fees,	NO	NO

Bank of England PRA

		etc., commonly referred to as 'excess spread'. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.		
SEAR31	Letter Of Credit Provider Name	Enter the full legal name of the letter of credit provider. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES
SEAR32	Letter Of Credit Provider Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the letter of credit provider for the transaction.	NO	YES
SEAR33	Letter Of Credit Currency	Letter of credit currency denomination.	NO	YES
SEAR34	Maximum Letter Of Credit Protection	Maximum amount of coverage, in percentage of the transaction underlying exposures, under the letter of credit protection agreement.	NO	YES
SEAR35	Guarantor Name	Enter the full legal name of the guarantor--this includes arrangements whereby an institution commits to buy defaulted receivables from the seller. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES
SEAR36	Guarantor Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the guarantor--this includes arrangements whereby an institution commits to buy defaulted receivables from the seller.	NO	YES

Bank of England PRA

SEAR37	Maximum Guarantee Coverage	Maximum amount of coverage under the guarantee/purchasing agreement. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SEAR38	Guarantee Currency	The currency in which funds from the guarantee are provided.	NO	YES
SEAR39	Guarantee Maturity Date	Date at which the guarantee will expire.	NO	YES
SEAR40	Receivables Transfer Type	How has the transfer of underlying exposures to the purchaser been achieved? True sale (1) Secured loan (2) Other (3)	NO	NO
SEAR41	Repurchase Agreement Maturity Date	Date at which any repurchase agreement governing the transfer of underlying exposures to the purchaser will expire.	NO	YES
SEAR42	Purchased Amount	Amount of underlying exposures purchased from the originator in this transaction between the previous data cut-off date and the data cut-off date of the present data submission. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SEAR43	Maximum Funding Limit	Maximum funding limit that can be provided to the originator under the transaction, as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SEAR44	Interest Rate Swap Benchmark	Describe the type of interest rate swap benchmark on the payer leg of the swap is fixed to. In the event of multiple swaps in this transaction,	NO	YES

Bank of England PRA

		<p>this must reference the type of the most recently-contracted interest rate swap.</p> <p>MuniAAA (MAAA)</p> <p>FutureSWAP (FUSW)</p> <p>LIBID (LIBI)</p> <p>LIBOR (LIBO)</p> <p>SWAP (SWAP)</p> <p>Treasury (TREA)</p> <p>Euribor (EURI)</p> <p>Pfandbriefe (PFAN)</p> <p>EONIA (EONA)</p> <p>EONIASwaps (EONS)</p> <p>EURODOLLAR (EUUS)</p> <p>EuroSwiss (EUCH)</p> <p>TIBOR (TIBO)</p> <p>ISDAFIX (ISDA)</p> <p>GCFRepo (GCFR)</p> <p>STIBOR (STBO)</p> <p>BBSW (BBSW)</p> <p>JIBAR (JIBA)</p> <p>BUBOR (BUBO)</p> <p>CDOR (CDOR)</p> <p>CIBOR (CIBO)</p> <p>MOSPRIM (MOSP)</p> <p>NIBOR (NIBO)</p> <p>PRIBOR (PRBO)</p> <p>TELBOR (TLBO)</p> <p>WIBOR (WIBO)</p> <p>Bank of England Base Rate (BOER)</p> <p>European Central Bank Base Rate (ECBR)</p> <p>Lender's Own Rate (LDOR)</p> <p>Other (OTHR)</p>		
SEAR45	Interest Rate Swap Maturity Date	Date of maturity for the transaction-level interest rate swap.	NO	YES

Bank of England PRA

		In the event of multiple swaps in this transaction, enter the maturity date of the most recent swap.		
SEAR46	Interest Rate Swap Notional	Transaction-level interest rate swap notional amount. In the event of multiple swaps in this transaction, enter the notional of the most recent interest rate swap.	NO	YES
SEAR47	Currency Swap Payer Currency	Enter the currency that the payer leg of the swap is paying. In the event of multiple swaps in this transaction, this must reference the type of the most recently-contracted currency rate swap.	NO	YES
SEAR48	Currency Swap Receiver Currency	Enter the currency that the receiver leg of the swap is paying. In the event of multiple swaps in this transaction, this must reference the type of the most recently-contracted currency rate swap.	NO	YES
SEAR49	Exchange Rate For Currency Swap	The exchange rate that has been set for a transaction-level currency swap. In the event of multiple swaps in this transaction, enter the exchange rate set for the most recent swap.	NO	YES
SEAR50	Currency Swap Maturity Date	Date of maturity for the transaction-level currency swap. In the event of multiple swaps in this transaction, enter the maturity date of the most recently-concluded swap.	NO	YES
SEAR51	Currency Swap Notional	Transaction-level currency swap notional amount. In the event of multiple swaps in this transaction, enter the amount covered by the most recently-contracted swap.	NO	YES

Bank of England PRA

		Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.		
Tranche/bond-level information section				
SEAT1	Unique Identifier — ABCP Programme	Report the same unique ABCP programme identifier here as the one entered into field SEAS1.	NO	NO
SEAT2	Original Bond Identifier	The original unique identifier assigned to this instrument. The reporting entity must not amend this unique identifier.	NO	NO
SEAT3	New Bond Identifier	If the original identifier in field SEAT2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the value in field SEAT2. The reporting entity must not amend this unique identifier.	NO	NO
SEAT4	International Securities Identification Number	The ISIN code assigned to this instrument, where applicable.	NO	YES
SEAT5	Tranche/Bond Type	Select the most appropriate option to describe the repayment profile of the instrument: Hard bullet (i.e. fixed maturity date) (HBUL) Soft bullet (i.e. scheduled maturity date can be extended to the legal maturity date) (SBUL) Scheduled amortisation (i.e. repayment of principal on scheduled amortisation dates) (SAMO) Controlled amortisation (i.e. repayment of principal begins at a specified period) (CAMP) Other (OTHR)	NO	NO
SEAT6	Issue Date	Date on which this instrument was issued.	NO	NO

Bank of England PRA

SEAT7	Legal Maturity	The date before which this instrument must be repaid in order not to be in default.	NO	YES
SEAT8	Currency	The currency denomination of this instrument.	NO	NO
SEAT9	Current Principal Balance	The par, or notional, balance of this instrument after the current Principal Payment Date Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SEAT10	Current Coupon	The coupon on the instrument in basis points.	NO	NO
SEAT11	Current Interest Rate Index	The base reference interest index currently applicable (the reference rate off which the interest rate is set): MuniAAA (MAAA) FutureSWAP (FUSW) LIBID (LIBI) LIBOR (LIBO) SWAP (SWAP) Treasury (TREA) Euribor (EURI) Pfandbriefe (PFAN) EONIA (EONA) EONIASwaps (EONS) EURODOLLAR (EUUS) EuroSwiss (EUCH) TIBOR (TIBO) ISDAFIX (ISDA) GCFRepo (GCFR) STIBOR (STBO) BBSW (BBSW) JIBAR (JIBA)	NO	YES

Bank of England PRA

		BUBOR (BUBO) CDOR (CDOR) CIBOR (CIBO) MOSPRIM (MOSP) NIBOR (NIBO) PRIBOR (PRBO) TELBOR (TLBO) WIBOR (WIBO) Bank of England Base Rate (BOER) European Central Bank Base Rate (ECBR) Lender's Own Rate (LDOR) Other (OTHR)		
SEAT12	Current Interest Rate Index Tenor	Tenor of the current interest rate index: Overnight (OVNG) IntraDay (INDA) 1 day (DAIL) 1 week (WEEK) 2 week (TOWK) 1 month (MNTH) 2 month (TOMN) 3 month (QUTR) 4 month (FOMN) 6 month (SEMI) 12 month (YEAR) On Demand (ONDE) Other (OTHR)	NO	YES
SEAT13	Interest Payment Frequency	The frequency with which interest is due to be paid on this instrument: Monthly (MNTH) Quarterly (QUTR)	NO	NO

Bank of England PRA

		Semi Annual (SEMI) Annual (YEAR) Other (OTHR)		
SEAT14	Current Credit Enhancement	The current instrument credit enhancement, calculated as per the originator/sponsor/SSPE's definition	NO	NO
SEAT15	Credit Enhancement Formula	Describe/Enter the formula used to calculate the bond-level credit enhancement.	NO	YES
Account-level information section				
SEAA1	Unique Identifier — ABCP Transaction	Report the same unique ABCP transaction identifier here as the one entered into field SEAR2.	NO	NO
SEAA2	Original Account Identifier	The original unique account identifier. The reporting entity must not amend this unique identifier.	NO	NO
SEAA3	New Account Identifier	If the original identifier in field SEAA2 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 SEAA2. The reporting entity must not amend this unique identifier.	NO	NO
SEAA4	Account Type	The type of account: Cash Reserve Account (CARE) Commingling Reserve Account (CORE) Set-off Reserve Account (SORE) Liquidity Facility (LQDF) Margin Account (MGAC) Other Account (OTHR)	NO	NO
SEAA5	Account Target Balance	The amount of funds that would be on deposit in the account in question when it is fully funded	NO	YES

Bank of England PRA

		pursuant to the securitisation documentation. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.		
SEAA6	Account Actual Balance	The balance of funds on deposit in the account in question at the Accrual End Date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SEAA7	Amortising Account	Is the account amortising over the lifetime of the securitisation?	NO	NO
Counterparty-level information section				
SEAP1	Unique Identifier — ABCP Transaction	Report the same unique ABCP transaction identifier here as the one entered into field SEAR2.	NO	NO
SEAP2	Counterparty Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the counterparty.	NO	NO
SEAP3	Counterparty Name	Give the full legal name of the counterparty. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO
SEAP4	Counterparty Type	The type of counterparty: Account Bank (ABNK) Backup Account Bank (BABN) Account Bank Facilitator (ABFC) Account Bank Guarantor (ABGR) Collateral Agent (CAGT) Paying Agent (PAYA) Calculation Agent (CALC) Administration Agent (ADMI) Administration Sub-Agent (ADSA)	NO	NO

Bank of England PRA

		<p>Transfer Agent (RANA)</p> <p>Verification agent (VERI)</p> <p>Security agent (SECU)</p> <p>Cash Advance Provider (CAPR)</p> <p>Collateral Provider (COLL)</p> <p>Guaranteed Investment Contract Provider (GICP)</p> <p>Insurance Policy Credit Provider (IPCP)</p> <p>Liquidity Facility Provider (LQFP)</p> <p>Backup Liquidity Facility Provider (BLQP)</p> <p>Savings Mortgage Participant (SVMP)</p> <p>Issuer (ISSR)</p> <p>Originator (ORIG)</p> <p>Seller (SELL)</p> <p>Sponsor of the Securitisation Special Purpose Entity (SSSP)</p> <p>Servicer (SERV)</p> <p>Backup Servicer (BSER)</p> <p>Backup Servicer Facilitator (BSRF)</p> <p>Special Servicer (SSRV)</p> <p>Subscriber (SUBS)</p> <p>Interest Rate Swap Provider (IRSP)</p> <p>Backup Interest Rate Swap Provider (BIPR)</p> <p>Currency Swap Provider (CSPR)</p> <p>Backup Currency Swap Provider (BCSP)</p> <p>Auditor (AUDT)</p> <p>Counsel (CNSL)</p> <p>Trustee (TRUS)</p>		
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Bank of England PRA

		Representative of Noteholders (REPN) Underwriter (UNDR) Arranger (ARRG) Dealer (DEAL) Manager (MNGR) Letter of Credit Provider (LCPR) Multi-Seller Conduit (MSCD) Securitisation Special Purpose Entity (SSPE) Liquidity or Liquidation Agent (LQAG) Equity owner of conduit/SSPE (EQOC) Swingline Facility Provider (SWNG) Start-up Loan or Lease Provider (SULP) Repurchase Agreement Counterparty (RAGC) Cash Manager (CASM) Collection Account Bank (CACB) Collateral Account Bank (COLA) Subordinated Loan Provider (SBLP) Collateralised Loan Obligation Manager (CLOM) Portfolio Advisor (PRTA) Substitution Agent (SUBA) Other (OTHR)		
SEAP5	Counterparty Country Of Establishment	Country where the counterparty is established.	NO	NO
SEAP6	Counterparty Rating Threshold	If there is a ratings-based threshold specified for the service performed by this counterparty in the	NO	YES

Bank of England PRA

		<p>securitisation, enter the counterparty rating threshold as at the data cut-off date.</p> <p>In the event of multiple ratings, all ratings are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.</p>		
SEAP7	Counterparty Rating	<p>If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the counterparty rating as at the data cut-off date.</p> <p>In the event of multiple rating thresholds, all rating thresholds are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.</p>	NO	YES
SEAP8	Counterparty Rating Source Legal Entity Identifier	<p>If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the Legal Entity Identifier of the provider of the counterparty rating (as specified in the Global Legal Entity Foundation (GLEIF) database) as at the data cut-off date.</p> <p>In the event of multiple ratings, all rating provider Legal Entity Identifiers are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.</p>	NO	YES
SEAP9	Counterparty Rating Source Name	<p>If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the full name of the provider of the counterparty rating as at the data cut-off date.</p> <p>The name entered must match the name associated with the LEI in the</p>	NO	YES

Bank of England PRA

		Global Legal Entity Foundation (GLEIF) database. In the event of multiple ratings, all rating provider Legal Entity Identifiers are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.		
Any other information section				
SEAO1	Unique Identifier	The unique identifier entered into field SEAS1.	NO	NO
SEAO2	Any Other Information Line Number	Enter the line number of the other information	NO	NO
SEAO3	Any Other Information	The other information, line by line	NO	NO

Draft for consultation