

ANNEX XIII

Investor report template — Asset backed commercial paper securitisation

FIELD CODE	FIELD NAME	FORMAT
Programme information section		
IVAS1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
IVAS2	Data Cut-Off Date	{DATEFORMAT}
IVAS3	Reporting Entity Name	{ALPHANUM-100}
IVAS4	Reporting Entity Contact Person	{ALPHANUM-256}
IVAS5	Reporting Entity Contact Telephone	{TELEPHONE}
IVAS6	Reporting Entity Contact Emails	{ALPHANUM-256}
IVAS7	Trigger Measurements/Ratios	{Y/N}
IVAS8	Non-Compliant Exposures	{MONETARY}
IVAS9	Weighted Average Life	{INTEGER-9999}
IVAS10	Risk Retention Method	{LIST}
IVAS11	Risk Retention Holder	{LIST}
Transaction information section		
IVAN1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
IVAN2	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
IVAN3	Data Cut-Off Date	{DATEFORMAT}
IVAN4	NACE Industry Code	{NACE}
IVAN5	Risk Retention Method	{LIST}
IVAN6	Risk Retention Holder	{LIST}
IVAN7	Weighted Average Life	{INTEGER-9999}
Tests/Events/Triggers information section		
IVAR1	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
IVAR2	Original Test/Event/Trigger Identifier	{ALPHANUM-1000}
IVAR3	New Test/Event/Trigger Identifier	{ALPHANUM-1000}

FIELD CODE	FIELD NAME	FORMAT
IVAR4	Description	{ALPHANUM-100000}
IVAR5	Status	{Y/N}
IVAR6	Consequence for Breach	{LIST}