

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} |

| FIELD CODE | FIELD NAME | FORMAT |
|---|--|------------------|
| SESS24 | Currency Swap Notional | {MONETARY} |
| Tranche/bond-level information section | | |
| 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} |

| FIELD CODE | FIELD NAME | FORMAT |
|------------|---|-----------------|
| 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} |
| 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 ESA Subsector | {ESA} |
| 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} |

| FIELD CODE | FIELD NAME | FORMAT |
|---|--|-------------------|
| 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} |
| 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} |

| FIELD CODE | FIELD NAME | FORMAT |
|------------|-----------------------------------|----------------|
| 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} |
| 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 — EU | {MONETARY} |
| SESL13 | AUM — EU CLOs | {MONETARY} |

| FIELD CODE | FIELD NAME | FORMAT |
|------------|--------------------------|----------------|
| SESL14 | Number EU 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} |
| 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} |

| FIELD CODE | FIELD NAME | FORMAT |
|-------------------|--|----------------|
| 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} |
| 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} |

| FIELD CODE | FIELD NAME | FORMAT |
|------------|---|------------|
| 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 ESA Subsector | {ESA} |
| 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} |
| SESI15 | Current Interest Rate Index Tenor | {LIST} |
| SESI16 | Current Interest Rate on Cash Deposits | {PERCENTAGE} |

| FIELD CODE | FIELD NAME | FORMAT |
|-------------------|---|----------------|
| 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} |