ANNEX XV

Inside information or significant event template — Asset backed commercial paper securitisation

FIELD CODE	FIELD NAME	FORMAT
Programme information section		
SEAS1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
SEAS2	Data Cut-Off Date	{DATEFORMAT}
SEAS3	No Longer STS	{Y/N}
SEAS4	Remedial Actions	{Y/N}
SEAS5	Administrative Actions	{Y/N}
SEAS6	Material Amendment to Transaction Documents	{ALPHANUM-100000}
SEAS7	Governing Law	{COUNTRYCODE_2}
SEAS8	Length Of The Liquidity Facility	{INTEGER-9999}
SEAS9	Liquidity Facility Coverage	{PERCENTAGE}
SEAS10	Liquidity Facility Coverage Interval	{INTEGER-9999}
SEAS11	Liquidity Facility Maturity Date	{DATEFORMAT}
SEAS12	Drawings Under Liquidity Facility	{Y/N}
SEAS13	Total Issuance	{MONETARY}
SEAS14	Maximum Issuance	{MONETARY}
Transaction information section		
SEAR1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
SEAR2	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
SEAR3	Number Of Programmes Funding The Transaction	{INTEGER-9999}
SEAR4	No Longer STS	{Y/N}
SEAR5	Originator A Client Of The Programme Sponsor	{Y/N}
SEAR6	Security Interest Granted	{Y/N}
SEAR7	Revenue	{MONETARY}
SEAR8	Operating Expenses	{MONETARY}

FIELD CODE	FIELD NAME	FORMAT
SEAR9	Current Assets	{MONETARY}
SEAR10	Cash	{MONETARY}
SEAR11	Marketable Securities	{MONETARY}
SEAR12	Accounts Receivable	{MONETARY}
SEAR13	Current Liabilities	{MONETARY}
SEAR14	Total Debt	{MONETARY}
SEAR15	Total Equity	{MONETARY}
SEAR16	Financial Statement Currency	{CURRENCYCODE_3}
SEAR17	Sponsor Supports Transaction	{LIST}
SEAR18	Sponsor Support Type	{Y/N}
SEAR19	Length Of The Liquidity Facility	{INTEGER-9999}
SEAR20	Liquidity Facility Drawn Amount	{MONETARY}
SEAR21	Liquidity Facility Coverage	{PERCENTAGE}
SEAR22	Liquidity Facility Coverage Interval	{INTEGER-9999}
SEAR23	Liquidity Facility Type	{LIST}
SEAR24	Liquidity Facility Repurchase Agreement Maturity Date	{DATEFORMAT}
SEAR25	Liquidity Facility Currency	{CURRENCYCODE_3}
SEAR26	Liquidity Facility Maturity Date	{DATEFORMAT}
SEAR27	Liquidity Facility Provider Name	{ALPHANUM-100}
SEAR28	Liquidity Facility Provider Legal Entity Identifier	{LEI}
SEAR29	Overcollateralisation/Subordinated Interest	{PERCENTAGE}
SEAR30	Transaction Excess Spread	{MONETARY}
SEAR31	Letter Of Credit Provider Name	{ALPHANUM-100}
SEAR32	Letter Of Credit Provider Legal Entity Identifier	{LEI}
SEAR33	Letter Of Credit Currency	{CURRENCYCODE_3}
SEAR34	Maximum Letter Of Credit Protection	{PERCENTAGE}

FIELD CODE	FIELD NAME	FORMAT
SEAR35	Guarantor Name	{ALPHANUM-100}
SEAR36	Guarantor Legal Entity Identifier	{LEI}
SEAR37	Maximum Guarantee Coverage	{MONETARY}
SEAR38	Guarantee Currency	{CURRENCYCODE_3}
SEAR39	Guarantee Maturity Date	{DATEFORMAT}
SEAR40	Receivables Transfer Type	{LIST}
SEAR41	Repurchase Agreement Maturity Date	{DATEFORMAT}
SEAR42	Purchased Amount	{MONETARY}
SEAR43	Maximum Funding Limit	{MONETARY}
SEAR44	Interest Rate Swap Benchmark	{LIST}
SEAR45	Interest Rate Swap Maturity Date	{DATEFORMAT}
SEAR46	Interest Rate Swap Notional	{MONETARY}
SEAR47	Currency Swap Payer Currency	{CURRENCYCODE_3}
SEAR48	Currency Swap Receiver Currency	{CURRENCYCODE_3}
SEAR49	Exchange Rate For Currency Swap	{PERCENTAGE}
SEAR50	Currency Swap Maturity Date	{DATEFORMAT}
SEAR51	Currency Swap Notional	{MONETARY}

Tranche/bond-level information section

FIELD CODE	FIELD NAME	FORMAT
SEAT1	Unique Identifier — ABCP Programme	{ALPHANUM-28}
SEAT2	Original Bond Identifier	{ALPHANUM-1000}
SEAT3	New Bond Identifier	{ALPHANUM-1000}
SEAT4	International Securities Identification Number	{ISIN}
SEAT5	Tranche/Bond Type	{LIST}
SEAT6	Issue Date	{DATEFORMAT}
SEAT7	Legal Maturity	{DATEFORMAT}
SEAT8	Currency	{CURRENCYCODE_3}

FIELD CODE	FIELD NAME	FORMAT
SEAT9	Current Principal Balance	{MONETARY}
SEAT10	Current Coupon	{PERCENTAGE}
SEAT11	Current Interest Rate Index	{LIST}
SEAT12	Current Interest Rate Index Tenor	{LIST}
SEAT13	Interest Payment Frequency	{LIST}
SEAT14	Current Credit Enhancement	{PERCENTAGE}
SEAT15	Credit Enhancement Formula	{ALPHANUM-1000}

Account-level information section

FIELD CODE	FIELD NAME	FORMAT
SEAA1	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
SEAA2	Original Account Identifier	{ALPHANUM-1000}
SEAA3	New Account Identifier	{ALPHANUM-1000}
SEAA4	Account Type	{LIST}
SEAA5	Account Target Balance	{MONETARY}
SEAA6	Account Actual Balance	{MONETARY}
SEAA7	Amortising Account	{Y/N}

Counterparty-level information section

FIELD CODE	FIELD NAME	FORMAT
SEAP1	Unique Identifier — ABCP Transaction	{ALPHANUM-36}
SEAP2	Counterparty Legal Entity Identifier	{LEI}
SEAP3	Counterparty Name	{ALPHANUM-100}
SEAP4	Counterparty Type	{LIST}
SEAP5	Counterparty Country Of Establishment	{COUNTRYCODE_2}
SEAP6	Counterparty Rating Threshold	{ALPHANUM-100000}
SEAP7	Counterparty Rating	{ALPHANUM-100000}
SEAP8	Counterparty Rating Source Legal Entity Identifier	{LEI}
SEAP9	Counterparty Rating Source Name	{ALPHANUM-100}

FIELD CODE	FIELD NAME	FORMAT
Any other information section		
SEAO1	Unique Identifier	{ALPHANUM-28}
SEAO2	Any Other Information Line Number	{INTEGER-9999}
SEAO3	Any Other Information	{ALPHANUM-1000}