

<b>UNDERLYING EXPOSURES INFORMATION – ASSET-BACKED COMMERCIAL PAPER</b>				
<b>Field code</b>	<b>Field name</b>	<b>Content to report</b>	<b>ND1-ND4 allowed?</b>	<b>ND5 allowed?</b>
<b>Underlying exposures information section</b>				
IVAL1	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
IVAL2	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
IVAL3	Original Underlying Exposure Identifier	Unique underlying exposure type identifier. The reporting entity must not amend this unique identifier.	NO	NO
IVAL4	New Underlying Exposure Identifier	If the original identifier in field IVAL3 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 IVAL3. The reporting entity must not amend this unique identifier.	NO	NO
IVAL5	Underlying Exposure Type	Select the type of underlying exposure that exists in this transaction: <ul style="list-style-type: none"> <li>• Trade Receivables (TREC)</li> <li>• Automobile Loans or Leases (ALOL)</li> <li>• Consumer loans (CONL)</li> <li>• Equipment Leases (EQPL)</li> <li>• Floorplan financed (FLRF)</li> <li>• Insurance Premia (INSU)</li> <li>• Credit-Card Receivables (CCRR)</li> <li>• Residential Mortgages (RMRT)</li> </ul>	NO	NO

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		<ul style="list-style-type: none"> <li>• Commercial Mortgages (CMRT)</li> <li>• Small and Medium Enterprise Loans (SMEL)</li> <li>• Non Small and Medium Enterprise Corporate Loans (NSML)</li> <li>• Future Flow (FUTR)</li> <li>• Leverage Fund (LVRG)</li> <li>• Collateralised Bond Obligation (CBOB)Other (OTHR)</li> </ul>		
IVAL6	Data Cut-Off Date	The data cut-off date for this data submission.	NO	NO
IVAL7	Geographic Region – Largest Exposure Concentration 1	The geographic region (NUTS3 classification) where the largest amount of underlying exposures (by current value of exposures as at the data cut-off date) of this type are located, in terms of the location of the collateral (for secured underlying exposures) or obligor (for unsecured underlying exposures). Where no NUTS3 classification was produced by Eurostat prior to IP completion day (e.g. a jurisdiction not in the EU or UK), enter the two-digit country code in {COUNTRYCODE_2} format followed by ‘ZZZ’. In relation to exposures acquired prior to IP completion day, please note the obligation in IVAL10 to provide the year of the NUTS3 classification used. NUTS3 2016, as it applied in the UK immediately before IP completion day, should be used for new exposures acquired after IP completion day.	YES	YES
IVAL8	Geographic Region – Largest	The geographic region (NUTS3 classification) where the second-largest amount of underlying exposures (by	YES	YES

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	Exposure Concentration 2	current value of exposures as at the data cut-off date) of this type are located, in terms of the location of the collateral (for secured underlying exposures) or obligor (for unsecured underlying exposures). Where no NUTS3 classification was produced by Eurostat prior to IP completion day (e.g. a jurisdiction not in the EU or UK), enter the two-digit country code in {COUNTRYCODE_2} format followed by 'ZZZ'. In relation to exposures acquired prior to IP completion day, please note the obligation in IVAL10 to provide the year of the NUTS3 classification used. NUTS3 2016, as it applied in the UK immediately before IP completion day, should be used for new exposures acquired after IP completion day.		
IVAL9	Geographic Region – Largest Exposure Concentration 3	The geographic region (NUTS3 classification) as it applied in the UK immediately before IP completion day where the third-largest amount of underlying exposures (by current value of exposures as at the data cut-off date) of this type are located, in terms of the location of the collateral (for secured underlying exposures) or obligor (for unsecured underlying exposures). Where no NUTS3 classification was produced by Eurostat prior to IP completion day (e.g. a jurisdiction not in the EU or UK), enter the two-digit country code in {COUNTRYCODE_2} format followed by 'ZZZ'. In relation to exposures acquired prior to IP completion day, please note the obligation in IVAL10 to provide the year of the NUTS3 classification used. NUTS3 2016, as it applied in the UK immediately before IP completion day,	YES	YES

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		should be used for new exposures acquired after IP completion day.		
IVAL10	Geographic Region Classification	Enter the year of the NUTS3 classification used for the Geographic Region fields, e.g. 2013 for NUTS3 2013. 2016 should be entered for new exposures acquired after IP completion day. All geographic region fields must use the same classification consistently for each underlying exposure and across all underlying exposures in the data submission. For example, reporting using NUTS3 2006 for some geographic fields relating to a given underlying exposure and reporting using NUTS3 2013 for other fields relating to the same exposure is not allowed. In the same way, reporting geographic region fields using NUTS3 2006 for some underlying exposures and reporting geographic region fields using NUTS3 2013 for other underlying exposures in the same data submission is not allowed.	YES	YES
IVAL11	Current Principal Balance	The total outstanding principal balance as of the data cut-off date for this exposure type. This includes any amounts that are classed as principal in the securitisation. For example, if fees have been added to the underlying exposure balance and are part of the principal in the securitisation these are to be added. Excluding any interest arrears or penalty amounts.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES
IVAL12	Number Of Underlying	Number of underlying exposures of this exposure type being securitised.	YES	NO

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	Exposures			
IVAL13	EUR Exposures	The total outstanding principal balance of exposures of this type that are denominated in EUR as at the data cut-off date.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES
IVAL14	GBP Exposures	The total outstanding principal balance of exposures of this type that are denominated in GBP as at the data cut-off date.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES
IVAL15	USD Exposures	The total outstanding principal balance of exposures of this type that are denominated in USD as at the data cut-off date.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES
IVAL16	Other Exposures	The total outstanding principal balance of exposures of this type that are denominated in currencies different to EUR, GBP, and USD as at the data cut-off date.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	YES	YES
IVAL17	Maximum Residual Maturity	The longest residual maturity in months, as at the data cut-off date, of any exposure of this exposure type.	YES	YES
IVAL18	Average Residual	The average residual maturity in months, as at the data cut-off date and weighted by the current balance as at	YES	YES

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	Maturity	the data cut-off date, of all exposures of this exposure type.		
IVAL19	Current Loan-To-Value	Weighted average, using the current balances of all exposures of this type as at the data cut-off date, current loan to value (LTV) ratio. For non-first lien loans, this is the combined or total LTV.	YES	YES
IVAL20	Debt To Income Ratio	Weighted average, using the current balances of all exposures of this type as at the data cut-off date, obligor debt to income ratio. Debt defined as the total outstanding principal balance of underlying exposure outstanding as of data cut-off date. This includes any amounts classified as principal in the securitisation. For example, if fees have been added to the underlying exposure balance and are part of the principal in the securitisation these are to be added. Excluding any interest arrears or penalty amounts.  Income defined as combined income, sum of primary and (where applicable) secondary income.	YES	YES
IVAL21	Amortisation Type	The total outstanding principal balance of exposures of this type where the amortisation is either bullet, balloon, or some other arrangement besides French, German, or a fixed amortisation schedule. For the purposes of this field: <ul style="list-style-type: none"> <li>• French Amortisation is defined as amortisation in which the total amount –principal plus interest – repaid in each instalment is the same;</li> <li>• German Amortisation is defined as amortisation in which the first instalment is interest-only and the</li> </ul>	YES	YES

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		<p>remaining instalments are constant, including capital amortisation and interest;</p> <ul style="list-style-type: none"> <li>• Fixed Amortisation Schedule is defined as amortisation in which the principal amount repaid in each instalment is the same;</li> <li>• Bullet Amortisation is defined as amortisation in which the full principal amount is repaid in the last instalment;</li> <li>• Balloon Amortisation is defined as amortisation consisting of partial principal repayments followed by a larger final principal amount; and</li> <li>• Other Amortisation is defined as any other amortisation type not captured by any of the categories listed above.</li> </ul> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
IVAL22	Scheduled Principal Payment Frequency Above One Month	<p>The total outstanding principal balance of exposures of this type where the frequency of principal payments due, i.e. period between payments, is greater than one month (e.g. quarterly, semi-annual, annual, bullet, zero-coupon, other).</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL23	Scheduled Interest Payment Frequency Above One Month	<p>The total outstanding principal balance of exposures of this type where the frequency of interest payments due, i.e. period between payments, is greater than one month (e.g. quarterly, semi-annual, annual, bullet, zero-coupon,</p>	YES	YES

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		<p>other).</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
IVAL24	Floating Rate Receivables	<p>The total outstanding principal balance of exposures of this type, as at the data cut-off date, where the interest rate is generally understood as ‘floating’. ‘Floating’ refers to a rate indexed to any of the following: LIBOR (any currency and tenor), EURIBOR (any currency and tenor), any central bank base rate (BoE, ECB, etc.), the originator’s standard variable rate, or any similar arrangement.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL25	Financed Amount	<p>Amount of underlying exposures purchased from the originator in this transaction that have been financed by commercial paper, between the previous data cut-off date and the data cut-off date of the present data submission.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL26	Dilutions	<p>Total reductions in principal underlying exposures of this type during the period.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL27	Repurchased Exposures	<p>The total outstanding principal balance of exposures of this type that have been repurchased (i.e. removed from the pool of underlying exposures by</p>	YES	YES

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		<p>being bought back) by the originator/sponsor between the immediately previous data cut-off date and the current data cut-off date.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
IVAL28	Defaulted Or Credit-Impaired Exposures At Securitisation	<p>Pursuant to Article 24(9) of Regulation (EU) 2017/2402, enter the total outstanding principal balance of exposures of this type that, at the time of securitisation, were either defaulted exposures or exposures to a credit-impaired debtor or guarantor in the meaning set out in that same Article.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL29	Defaulted Exposures	<p>The total outstanding principal balance of exposures of this type in default as at the cut-off date, using the definition of default specified in the securitisation documentation</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL30	Defaulted Exposures CRR	<p>The total outstanding principal balance of exposures of this type in default as at the cut-off date, using the definition of default specified in Article 178 of Regulation (EU) No 575/2013.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL31	Gross Charge Offs In The Period	<p>Face value of gross principal charge-offs (i.e. before recoveries) for the period. Charge-off is as per securitisation definition, or</p>	YES	YES

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		<p>alternatively per lender’s usual practice.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
IVAL32	Arrears 1-29 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 1 and 29 <i>days</i> (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES
IVAL33	Arrears 30-59 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 30 and 59 <i>days</i> (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES
IVAL34	Arrears 60-89 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 60 and 89 <i>days</i> (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the	YES	YES

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		data cut-off date.		
IVAL35	Arrears 90-119 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 90 and 119 <i>days</i> (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES
IVAL36	Arrears 120-149 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 120 and 149 <i>days</i> (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES
IVAL37	Arrears 150-179 Days	The percentage of exposures of this type in arrears on principal and/or interest payments due for a period between 150 and 179 <i>days</i> (inclusive) as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.	YES	YES
IVAL38	Arrears 180+ Days	The percentage of exposures of this type in arrears on principal and/or	YES	YES

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		<p>interest payments due for a period for 180 <i>days</i> or more as at the data cut-off date. The percentage is calculated as the total outstanding principal amount as at the data cut-off date of the exposures of this type and in this category of arrears, relative to the total outstanding principal amount of all exposures of this type as at the data cut-off date.</p>		
IVAL39	Restructured Exposures	<p>Enter the proportion of exposures of this type that have at any time been restructured by the originator/sponsor, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance.</p> <p>Calculate the proportion as the total current balance of these exposures divided by total current balance of exposures of this type, as at the data cut-off date.</p>	YES	YES
IVAL40	Restructured Exposures (0-1 years before transfer)	<p>Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor at any time starting from, and less than 1 year before, the date of transfer or assignment to the SSPE, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to</p>	YES	YES

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		<p>forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
IVAL41	Restructured Exposures (1-3 years before transfer)	<p>Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor at any time starting from 1 and less than 3 years before the date of transfer or assignment to the SSPE, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL42	Restructured Exposures (> 3 years before transfer)	<p>Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor at any time starting from 3 years before the date of transfer or assignment to the SSPE, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to</p>	YES	YES

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		<p>forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
IVAL43	Restructured Exposures (Interest Rate)	<p>Enter the total outstanding principal balance of exposures of this type whose interest rate has been restructured by the originator/sponsor, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Restructuring of interest rate refers to any changes made to the interest rate-related contractual terms of the underlying exposure agreement due to forbearance, including changes of interest rate basis or margins, fees, penalties, and/or other generally-accepted measures of interest rate-related restructuring due to forbearance.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL44	Restructured Exposures (Repayment Schedule)	<p>Enter the total outstanding principal balance of exposures of this type whose repayment schedule has been restructured by the originator/sponsor, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Restructuring of repayment schedule refers to any changes made to the repayment schedule-related contractual terms of the underlying exposure agreement due to forbearance, including payment holidays,</p>	YES	YES

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		<p>repayment timing, and/or other generally-accepted repayment schedule-related measures of restructuring due to forbearance.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
IVAL45	Restructured Exposures (Maturity)	<p>Enter the total outstanding principal balance of exposures of this type whose maturity profile has been restructured by the originator/sponsor, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Restructuring of maturity profile refers to any changes made to the maturity-related contractual terms of the underlying exposure agreement due to forbearance, including maturity extensions and/or other generally-accepted measures of maturity-related restructuring due to forbearance.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL46	Restructured Exposures (0-1 years before transfer and No New Arrears)	<p>Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor 1 year or earlier than the date of transfer or assignment to the SSPE AND have not at any time been in arrears (either regarding principal or interest payments) since the date of restructuring, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change</p>	YES	YES

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		<p>of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
IVAL47	Restructured Exposures (No New Arrears)	<p>Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor at any time AND have not at any time been in arrears (either regarding principal or interest payments) since the date of restructuring, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Restructuring refers to any changes made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES
IVAL48	Restructured Exposures (New Arrears)	<p>Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor at any time AND have at any time been in arrears (either regarding principal or interest payments) since the date of restructuring, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Restructuring refers to any changes</p>	YES	YES

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		<p>made to the contractual terms of the underlying exposure agreement due to forbearance, including payment holidays, arrears capitalisation, change of interest rate basis or margins, fees, penalties, maturity and/or other generally-accepted measures of restructuring due to forbearance.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>		
IVAL49	Restructured Exposures (Other)	<p>Enter the total outstanding principal balance of exposures of this type that have been restructured by the originator/sponsor, excluding restructurings already captured under fields IVAL43, IVAL44, and IVAL45, as referred to in Article 24(9)(a) of Regulation (EU) 2017/2402.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	YES	YES