

| <b>INVESTOR REPORT INFORMATION – ASSET BACKED COMMERCIAL PAPER SECURITISATION</b> |                                    |  |                         |                     |
|---|------------------------------------|--|-------------------------|---------------------|
| <b>Field code</b>   | <b>Field name</b>                  | <b>Content to report</b>   | <b>ND1-ND4 allowed?</b> | <b>ND5 allowed?</b> |
| <b>Programme information section</b>  |                                    |  |                         |                     |
| IVAS1   | 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                  |
| IVAS2   | Data Cut-Off Date                  | The data cut-off date for this data submission.  | NO                      | NO                  |
| IVAS3   | Reporting Entity Name              | The full Legal name of the entity designated as per Article 7(2) of Regulation (EU) 2017/2402; that name must match the name entered in for that entity in field SEAP3 in the counterparty information section. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database. | NO                      | NO                  |
| IVAS4   | Reporting Entity Contact Person    | First and Last name of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.  | NO                      | NO                  |
| IVAS5   | Reporting Entity Contact Telephone | Direct telephone number(s) of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.   | NO                      | NO                  |
| IVAS6   | Reporting Entity Contact Emails    | Direct email address(es) of the contact person(s) responsible for preparing this securitisation data submission and to whom questions on this data submission must be addressed.   | NO                      | NO                  |
| IVAS7   | Trigger Measurements/              | Has any underlying exposure-related trigger event occurred? These  | NO                      | YES                 |

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|   | Ratios                  | include any delinquency, dilution, default, loss, stop-substitution, stop-revolving, or similar exposure-related events which impact the securitisation, as at the data cut-off date. This also includes if there is a debit balance on any Principal Deficiency Ledger or an asset deficiency.   |                         |                     |
| IVAS8   | Non-Compliant Exposures | Pursuant to Article 26(1) of Regulation (EU) 2017/2402, enter the total value of exposures, using the current balance as at the data cut-off date, not compliant with Article 24(9), 24(10), and 24(11) of Regulation (EU) 2017/2402.<br><br>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.  | YES                     | YES                 |
| IVAS9   | Weighted Average Life   | Enter the remaining weighted average life of the pool of exposures underlying this ABCP programme, expressed in years.  | YES                     | YES                 |
| IVAS10  | Risk Retention Method   | Method for complying with risk retention requirements in the EU (e.g. Article 6 of Regulation (EU) 2017/2402, or until entry into force, Article 405 of Regulation (EU) No 575/2013): <ul style="list-style-type: none"> <li>• Vertical slice – i.e. Article 6(3)(a) (VSLC)</li> <li>• Seller’s share – i.e. Article 6(3)(b) (SLLS)</li> <li>• Randomly-selected exposures kept on balance sheet – i.e. Article 6(3)(c) (RSEX)</li> <li>• First loss tranche – i.e. Article 6(3)(d) (FLTR)</li> </ul> | NO                      | YES                 |

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|--|--------------------------------------|---|-------------------------|---------------------|
|  |                                      | <ul style="list-style-type: none"> <li>• First loss exposure in each asset – i.e. Article 6(3)(e) (FLEX)</li> <li>• No compliance with risk retention requirements (NCOM)</li> <li>• Other (OTHR)</li> </ul>  |                         |                     |
| IVAS11                                 | Risk Retention Holder                | <p>Which entity is retaining the material net economic interest, as specified in Article 6 of Regulation (EU) 2017/2402, or until its entry into force, Article 405 of Regulation (EU) No 575/2013):</p> <ul style="list-style-type: none"> <li>• Originator (ORIG)</li> <li>• Sponsor (SPON)</li> <li>• Original Lender (OLND)</li> <li>• Seller (SELL)</li> <li>• No Compliance with Risk Retention Requirement (NCOM)</li> <li>• Other (OTHR)</li> </ul> | NO                      | YES                 |
| <b>Transaction information section</b> |                                      |   |                         |                     |
| IVAN1                                  | Unique Identifier – ABCP Programme   | Report the same unique ABCP programme identifier here as the one entered into field IVAS1.  | NO                      | NO                  |
| IVAN2                                  | 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                  |
| IVAN3                                  | Data Cut-Off Date                    | The data cut-off date for this data submission. This must match the data cut-off date in the underlying exposure templates submitted under Annex XI.  | NO                      | NO                  |

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|-------------------|-----------------------|--|-------------------------|---------------------|
| IVAN4             | SIC Industry Code     | Originator industry SIC Code, as set out in the condensed SIC Code List used by UK Companies House.  | NO                      | YES                 |
| IVAN5             | Risk Retention Method | <p>Method for complying with risk retention requirements in the EU (e.g. Article 6 of Regulation (EU) 2017/2402, or until entry into force, Article 405 of Regulation (EU) No 575/2013):</p> <ul style="list-style-type: none"> <li>• Vertical slice – i.e. Article 6(3)(a) (VSLC)</li> <li>• Seller’s share – i.e. Article 6(3)(b) (SLLS)</li> <li>• Randomly-selected exposures kept on balance sheet – i.e. Article 6(3)(c) (RSEX)</li> <li>• First loss tranche – i.e. Article 6(3)(d) (FLTR)</li> <li>• First loss exposure in each asset – i.e. Article 6(3)(e) (FLEX)</li> <li>• No compliance with risk retention requirements (NCOM)</li> <li>• Other (OTHR)</li> </ul> | NO                      | YES                 |
| IVAN6             | Risk Retention Holder | <p>Which entity is retaining the material net economic interest, as specified in Article 6 of Regulation (EU) 2017/2402, or until its entry into force, Article 405 of Regulation (EU) No 575/2013):</p> <ul style="list-style-type: none"> <li>• Originator (ORIG)</li> <li>• Sponsor (SPON)</li> <li>• Original Lender (OLND)</li> <li>• Seller (SELL)</li> </ul>  | NO                      | YES                 |

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|   |  | <ul style="list-style-type: none"> <li>No Compliance with Risk Retention Requirement (NCOM)</li> <li>Other (OTHR)</li> </ul>  |                         |                     |
| IVAN7   | Weighted Average Life                  | Enter the remaining weighted average life of the pool of exposures underlying this transaction, expressed in years.   | YES                     | YES                 |
| <b>Tests/Events/Triggers information section</b>                                  |  |   |                         |                     |
| IVAR1   | Unique Identifier – ABCP Transaction   | Report the same unique ABCP transaction identifier here as the one entered into field IVAN2.  | NO                      | NO                  |
| IVAR2   | Original Test/Event/Trigger Identifier | The original unique test/event/trigger identifier. The reporting entity must not amend this unique identifier.  | NO                      | NO                  |
| IVAR3   | New Test/Event/Trigger Identifier      | If the original identifier in field IVAR2 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 IVAR2. The reporting entity must not amend this unique identifier.   | NO                      | NO                  |
| IVAR4   | Description                            | Describe the test/event/trigger, including any formulae. This is a free text field, however the description of the test/event/trigger includes any formulae and key definitions to allow an investor/potential investor to form a reasonable view of the test/event/trigger and any conditions and consequences attached to it. | NO                      | NO                  |
| IVAR5   | Status                                 | Has the test been met as at the data cut-off date? In the event of a  | NO                      | NO                  |

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|-------------------|------------------------|---|-------------------------|---------------------|
|                   |                        | trigger, is the trigger not being breached?   |                         |                     |
| IVAR6             | Consequence for Breach | <p>Enter the consequence, as per the securitisation documentation, for this test/event/trigger not being satisfied (i.e. being breached):</p> <ul style="list-style-type: none"> <li>• Change in the priority of payments (CHPP)</li> <li>• Replacement of a counterparty (CHCP)</li> <li>• Both change in the priority of payments and replacement of a counterparty (BOTH)</li> <li>• Other consequence (OTHR)</li> </ul> | NO                      | NO                  |