

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>Securitisation information section</b>				
SESS1	Unique Identifier	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1224.	NO	NO
SESS2	Data Cut-Off Date	The data cut-off date for this data submission. When submitted alongside an underlying exposures and investor report data submission, this must match the data cut-off date in the applicable underlying exposure and investor report templates submitted.	NO	NO
SESS3	No Longer STS	Has the securitisation ceased to meet STS requirements? If the securitisation has never had STS status, then enter ND5.	NO	YES
SESS4	Remedial Actions	Has the competent authority taken any remedial actions relating to this securitisation? If the securitisation is not an STS securitisation, then enter ND5.	NO	YES
SESS5	Administrative Actions	Has the competent authority taken any administrative actions relating to this securitisation? If the securitisation is not an STS securitisation, then enter ND5.	NO	YES
SESS6	Material Amendment to Transaction Documents	Describe any material amendments made to transaction documents, including the name and item code (pursuant to Table 3 in Annex I) of the document as well as a detailed description of the amendments.	NO	YES
SESS7	Perfection Of Sale	Pursuant to Article 20(5) of Regulation (EU) 2017/2402, is the transfer of underlying exposures to the SSPE (i.e. perfection of sale) being performed after the securitisation closing date?	NO	YES
SESS8	Current Waterfall	Choose, from the list below, the closest waterfall arrangement currently applicable	NO	NO

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	Type	<p>to the securitisation:</p> <ul style="list-style-type: none"> <li>• Turbo Waterfall (TRWT)</li> <li>• Sequential Waterfall (SQWT)</li> <li>• Pro-rata Waterfall (PRWT)</li> <li>• Currently Sequential with Possibility to Switch to Pro-rata in the Future (SQPR)</li> <li>• Currently Pro-rata, with Possibility to Switch to Sequential in the Future (PRSQ)</li> <li>• Other (OTHR)</li> </ul>		
SESS9	Master Trust Type	<p>If the securitisation has a master trust structure, select the most appropriate description of the structure:</p> <ul style="list-style-type: none"> <li>• Each SSPE is independent from other SSPEs with respect to note issuance and cashflow distribution (a.k.a. ‘capitalist structure’) (CSTR)</li> <li>• Losses are shared across all SSPEs and single classes of notes are issued independently from more senior or junior classes (a.k.a. ‘socialist structure’ or ‘de-linked master trust’) (SSTR)</li> <li>• Other (OTHR)</li> </ul>	NO	YES
SESS10	SSPE Value	<p>If the securitisation has a master trust structure, enter the face value of all underlying exposures (principal and charges) in which the trust or SSPE has a beneficial interest at the data cut-off date.</p> <p>Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.</p>	NO	YES
SESS11	SSPE Principal	<p>If the securitisation has a master trust structure, enter the face value of all</p>	NO	YES

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	Value	underlying exposures (principal only) in which the trust had a beneficial interest at the data cut-off date.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.		
SESS12	SSPE Number Of Accounts	If the securitisation has a master trust structure, enter the number of accounts in which the trust or SSPE has a beneficial interest at the data cut-off date.	NO	YES
SESS13	Note Principal Balance	If the securitisation has a master trust structure, enter the face value of all asset-backed notes, collateralised by the underlying exposures in the trust.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SESS14	Seller Share	If the securitisation has a master trust structure, enter the originator's interest in the trust, expressed as a percentage. In the event of multiple originators, enter the aggregate interest across all originators.	NO	YES
SESS15	Funding Share	If the securitisation has a master trust structure, enter the SSPE's interest of this series in the trust at the data cut-off date, expressed as a percentage.	NO	YES
SESS16	Revenue Allocated To This Series	If the securitisation has a master trust structure, enter the revenue amounts allocated to this series from the trust.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SESS17	Interest Rate Swap Benchmark	Describe the type of interest rate swap benchmark on the payer leg of the swap is fixed to:	NO	YES

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		<ul style="list-style-type: none"> <li>• MuniAAA (MAAA)</li> <li>• FutureSWAP (FUSW)</li> <li>• LIBID (LIBI)</li> <li>• LIBOR (LIBO)</li> <li>• SWAP (SWAP)</li> <li>• Treasury (TREA)</li> <li>• Euribor (EURI)</li> <li>• Pfandbriefe (PFAN)</li> <li>• EONIA (EONA)</li> <li>• EONIASwaps (EONS)</li> <li>• EURODOLLAR (EUUS)</li> <li>• EuroSwiss (EUCH)</li> <li>• TIBOR (TIBO)</li> <li>• ISDAFIX (ISDA)</li> <li>• GCFRepo (GCFR)</li> <li>• STIBOR (STBO)</li> <li>• BBSW (BBSW)</li> <li>• JIBAR (JIBA)</li> <li>• BUBOR (BUBO)</li> <li>• CDOR (CDOR)</li> <li>• CIBOR (CIBO)</li> <li>• MOSPRIM (MOSP)</li> <li>• NIBOR (NIBO)</li> <li>• PRIBOR (PRBO)</li> <li>• TELBOR (TLBO)</li> <li>• WIBOR (WIBO)</li> <li>• Bank of England Base Rate (BOER)</li> <li>• European Central Bank Base Rate (ECBR)</li> </ul>		

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		<ul style="list-style-type: none"> <li>• Lender’s Own Rate (LDOR)</li> <li>• Other (OTHR)</li> </ul>		
SESS18	Interest Rate Swap Maturity Date	Date of maturity for the interest rate swap.	NO	YES
SESS19	Interest Rate Swap Notional	Interest rate swap notional amount as at the data cut-off date.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SESS20	Currency Swap Payer Currency	Enter the currency that the payer leg of the swap is paying.	NO	YES
SESS21	Currency Swap Receiver Currency	Enter the currency that the receiver leg of the swap is paying.	NO	YES
SESS22	Exchange Rate For Currency Swap	The exchange rate that has been set for a currency swap.	NO	YES
SESS23	Currency Swap Maturity Date	Date of maturity for the currency swap.	NO	YES
SESS24	Currency Swap Notional	Currency swap notional amount as at the data cut-off date.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
<b>Tranche/bond-level information section</b>				
SEST1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO

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<b>Field code</b>	<b>Field name</b>	<b>Content to report</b>	<b>ND1-ND4 allowed?</b>	<b>ND5 allowed?</b>
SEST2	Original Tranche Identifier	The original unique identifier assigned to this instrument. The reporting entity must not amend this unique identifier.	NO	NO
SEST3	New Tranche Identifier	If the original identifier in field SEST2 cannot be maintained in this field enter the new identifier here. If there has been no change in the identifier, enter the value in field SEST2. The reporting entity must not amend this unique identifier.	NO	NO
SEST4	International Securities Identification Number	The ISIN code assigned to this tranche, where applicable.	NO	YES
SEST5	Tranche Name	The designation (typically a letter and/or number) given to this tranche of bonds (or class of securities) which exhibit the same rights, priorities and characteristics as defined in the prospectus i.e. Series 1, Class A1 etc.	NO	YES
SEST6	Tranche/Bond Type	Select the most appropriate option to describe the repayment profile of the instrument: <ul style="list-style-type: none"> <li>• Hard bullet (i.e. fixed maturity date) (HBUL)</li> <li>• Soft bullet (i.e. scheduled maturity date can be extended to the legal maturity date) (SBUL)</li> <li>• Scheduled amortisation (i.e. repayment of principal on scheduled amortisation dates) (SAMO)</li> <li>• Controlled amortisation (i.e. repayment of principal begins at a specified period) (CAMM)</li> <li>• Other (OTHR)</li> </ul>	NO	NO
SEST7	Currency	The currency denomination of this	NO	NO

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		instrument.		
SEST8	Original Principal Balance	The Original Principal Balance of this tranche at issuance Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SEST9	Current Principal Balance	The par, or notional, balance of this tranche after the current Principal Payment Date Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SEST10	Interest Payment Frequency	The frequency with which interest is due to be paid on this instrument: <ul style="list-style-type: none"> <li>• Monthly (MNTH)</li> <li>• Quarterly (QUTR)</li> <li>• Semi Annual (SEMI)</li> <li>• Annual (YEAR)</li> <li>• Other (OTHR)</li> </ul>	NO	NO
SEST11	Interest Payment Date	The first occurring date, after the data cut-off date being reported, upon which interest payments are scheduled to be distributed to bondholders of this tranche.	NO	YES
SEST12	Principal Payment Date	The first occurring date, after the data cut-off date being reported, upon which principal payments are scheduled to be distributed to bondholders of this tranche.	NO	YES
SEST13	Current Coupon	The coupon on the instrument in basis points.	NO	NO
SEST14	Current Interest Rate Margin/Spread	The coupon spread applied to the reference interest index as defined in the offering document applicable to the specific instrument in basis points.	NO	YES

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SEST15	Coupon Floor	The coupon floor of the instrument.	NO	YES
SEST16	Coupon Cap	The coupon cap of the instrument.	NO	YES
SEST17	Step-Up/Step-Down Coupon Value	If any, what is the value of the Step-up/Step-down coupon as per the terms and conditions of the securitisation/programme?	NO	YES
SEST18	Step-Up/Step-Down Coupon Date	If any, what is the date on which the coupon definition is supposed to change as per the terms and conditions of the securitisation/programme?	NO	YES
SEST19	Business Day Convention	Business day convention used for the calculation of interest due: <ul style="list-style-type: none"> <li>• Following (FWNG)</li> <li>• Modified Following (MODF)</li> <li>• Nearest (NEAR)</li> <li>• Preceding (PREC)</li> <li>• Other (OTHR)</li> </ul>	NO	YES
SEST20	Current Interest Rate Index	The base reference interest index currently applicable (the reference rate off which the interest rate is set): <ul style="list-style-type: none"> <li>• MuniAAA (MAAA)</li> <li>• FutureSWAP (FUSW)</li> <li>• LIBID (LIBI)</li> <li>• LIBOR (LIBO)</li> <li>• SWAP (SWAP)</li> <li>• Treasury (TREA)</li> <li>• Euribor (EURI)</li> <li>• Pfandbriefe (PFAN)</li> <li>• EONIA (EONA)</li> <li>• EONIASwaps (EONS)</li> </ul>	NO	YES



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		<ul style="list-style-type: none"> <li>• EURODOLLAR (EUUS)</li> <li>• EuroSwiss (EUCH)</li> <li>• TIBOR (TIBO)</li> <li>• ISDAFIX (ISDA)</li> <li>• GCFRepo (GCFR)</li> <li>• STIBOR (STBO)</li> <li>• BBSW (BBSW)</li> <li>• JIBAR (JIBA)</li> <li>• BUBOR (BUBO)</li> <li>• CDOR (CDOR)</li> <li>• CIBOR (CIBO)</li> <li>• MOSPRIM (MOSP)</li> <li>• NIBOR (NIBO)</li> <li>• PRIBOR (PRBO)</li> <li>• TELBOR (TLBO)</li> <li>• WIBOR (WIBO)</li> <li>• Bank of England Base Rate (BOER)</li> <li>• European Central Bank Base Rate (ECBR)</li> <li>• Lender’s Own Rate (LDOR)</li> <li>• Other (OTHR)</li> </ul>		
SEST21	Current Interest Rate Index Tenor	Tenor of the current interest rate index: <ul style="list-style-type: none"> <li>• Overnight (OVNG)</li> <li>• IntraDay (INDA)</li> <li>• 1 day (DAIL)</li> <li>• 1 week (WEEK)</li> <li>• 2 week (TOWK)</li> <li>• 1 month (MNTH)</li> </ul>	NO	YES

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		<ul style="list-style-type: none"> <li>• 2 month (TOMN)</li> <li>• 3 month (QUTR)</li> <li>• 4 month (FOMN)</li> <li>• 6 month (SEMI)</li> <li>• 12 month (YEAR)</li> <li>• On Demand (ONDE)</li> <li>• Other (OTHR)</li> </ul>		
SEST22	Issue Date	Date on which this instrument was issued.	NO	NO
SEST23	Disbursement Date	First date starting on which the amount of interest payable on the instrument is calculated.	NO	YES
SEST24	Legal Maturity	The date before which this instrument must be repaid in order not to be in default.	NO	YES
SEST25	Extension Clause	Select the most appropriate option to describe which party has the right to extend the maturity of the instrument, as per the terms and conditions of the securitisation/programme: <ul style="list-style-type: none"> <li>• SSPE only (ISUR)</li> <li>• Noteholder (NHLD)</li> <li>• Either SSPE or noteholder (ISNH)</li> <li>• No option (NOPT)</li> </ul>	NO	YES
SEST26	Next Call Date	What is the next date on which the instrument can be called as per the terms and conditions of the securitisation/programme? This excludes clean-up arrangements.	NO	YES
SEST27	Clean-Up Call Threshold	What is the clean-up call threshold as per the terms and conditions of the securitisation/programme?	NO	YES
SEST28	Next Put date	What is the next put date as per the terms and conditions of the	NO	YES

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		securitisation/programme?		
SEST29	Day Count Convention	<p>The ‘days’ convention used to calculate interest:</p> <ul style="list-style-type: none"> <li>• 30/360 (A011)</li> <li>• Actual/365 (A005)</li> <li>• Actual/360 (A004)</li> <li>• Actual/Actual ICMA (A006)</li> <li>• Actual/Actual ISDA (A008)</li> <li>• Actual/Actual AFB (A010)</li> <li>• Actual/366 (A009)</li> <li>• Other (OTHR)</li> </ul>	NO	YES
SEST30	Settlement Convention	<p>Usual settlement convention for the tranche:</p> <ul style="list-style-type: none"> <li>• T Plus One (TONE)</li> <li>• T Plus Two (TTWO)</li> <li>• T Plus Three (TTRE)</li> <li>• As soon as possible (ASAP)</li> <li>• At the end of the Contract (ENDC)</li> <li>• End of Month (MONT)</li> <li>• Future (FUTU)</li> <li>• Next Day (NXTD)</li> <li>• Regular (REGU)</li> <li>• T Plus Five (TFIV)</li> <li>• T Plus Four (TFOR)</li> <li>• When and if issued (WHIF)</li> <li>• When Distributed (WDIS)</li> <li>• When Issued (WISS)</li> <li>• When Issued or Distributed (WHID)</li> <li>• Other (OTHR)</li> </ul>	NO	YES

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<b>Field code</b>	<b>Field name</b>	<b>Content to report</b>	<b>ND1-ND4 allowed?</b>	<b>ND5 allowed?</b>
SEST31	Current Attachment Point	The current tranche attachment point, calculated as per Article 256 of Regulation (EU) No 575/2013, and multiplied by 100.	NO	NO
SEST32	Original Attachment Point	The tranche attachment point at the time of issuance of the tranche notes, calculated as per Article 256 of Regulation (EU) No 575/2013, and multiplied by 100.	NO	YES
SEST33	Current Credit Enhancement	The current tranche credit enhancement, calculated as per the originator/sponsor/SSPE's definition	NO	NO
SEST34	Original Credit Enhancement	The tranche credit enhancement at the time of issuance of the tranche notes, calculated as per the originator/sponsor/SSPE's definition	NO	YES
SEST35	Credit Enhancement Formula	Describe/Enter the formula used to calculate the tranche credit enhancement.	NO	NO
SEST36	Pari-Passu Tranches	Enter the ISINs of all tranches (including this one) that, as at the data cut-off date, rank pari-passu with the current tranche according to the securitisation priority of payments as at the data cut-off date. In the event of multiple ISINs, all ISINs must be provided in accordance with the XML schema.	NO	YES
SEST37	Senior Tranches	Enter the ISINs of all tranches that, as at the data cut-off date, rank senior to the current tranche according to the securitisation priority of payments as at the data cut-off date. In the event of multiple ISINs, all ISINs must be provided in accordance with the XML schema.	NO	YES
SEST38	Outstanding Principal Deficiency Ledger	The unpaid Principal Deficiency Ledger balance of the tranche in question.  Include the currency in which the amount is denominated, using	NO	YES

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	Balance	{CURRENCYCODE_3} format.		
SEST39	Guarantor Legal Entity Identifier	If the tranche has been guaranteed, provide the Legal Entity Identifier ( as specified in the Global Legal Entity Foundation (GLEIF) database) of the guarantor. If not guaranteed, enter ND5.	NO	YES
SEST40	Guarantor Name	Give the full legal name of the guarantor. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database. If not guaranteed, enter ND5.	NO	YES
SEST41	Guarantor SA Subsector	The SA classification of the guarantor. This entry must be provided at the sub-sector level. Use one of the values available in Table 1 of Annex I to this Regulation. If not guaranteed, enter ND5.	NO	YES
SEST42	Protection Type	List the type of protection instrument used: <ul style="list-style-type: none"> <li>• Credit Default Swap (CDSX)</li> <li>• Credit-Linked Note (CLKN)</li> <li>• Total Return Swap (TRES)</li> <li>• Financial Guarantee (a.k.a. unfunded credit risk mitigation) (FGUA)</li> <li>• Credit Insurance (CINS)</li> <li>• Other (OTHR)</li> </ul>	NO	YES
<b>Account-level information section</b>				
SESA1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO
SESA2	Original Account Identifier	The original unique account identifier. The reporting entity must not amend this unique identifier.	NO	NO
SESA3	New Account Identifier	If the original identifier in field SESA2 cannot be maintained in this field enter the new identifier here. If there has been no	NO	NO

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		change in the identifier, enter the same identifier as in SESA2. The reporting entity must not amend this unique identifier.		
SESA4	Account Type	The type of account: <ul style="list-style-type: none"> <li>• Cash Reserve Account (CARE)</li> <li>• Commingling Reserve Account (CORE)</li> <li>• Set-off Reserve Account (SORE)</li> <li>• Liquidity Facility (LQDF)</li> <li>• Margin Account (MGAC)</li> <li>• Other Account (OTHR)</li> </ul>	NO	NO
SESA5	Account Target Balance	The amount of funds that would be on deposit in the account in question when it is fully funded pursuant to the securitisation documentation.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SESA6	Account Actual Balance	The balance of funds on deposit in the account in question at the Accrual End Date.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESA7	Amortising Account	Is the account amortising over the lifetime of the securitisation?	NO	NO
<b>Counterparty-level information section</b>				
SESP1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO
SESP2	Counterparty Legal Entity	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the	NO	NO

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	Identifier	counterparty.		
SESP3	Counterparty Name	Give the full legal name of the counterparty. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO
SESP4	Counterparty Type	<p>The type of counterparty:</p> <ul style="list-style-type: none"> <li>• Account Bank (ABNK)</li> <li>• Backup Account Bank (BABN)</li> <li>• Account Bank Facilitator (ABFC)</li> <li>• Account Bank Guarantor (ABGR)</li> <li>• Collateral Agent (CAGT)</li> <li>• Paying Agent (PAYA)</li> <li>• Calculation Agent (CALC)</li> <li>• Administration Agent (ADMI)</li> <li>• Administration Sub-Agent (ADSA)</li> <li>• Transfer Agent (RANA)</li> <li>• Verification agent (VERI)</li> <li>• Security agent (SECU)</li> <li>• Cash Advance Provider (CAPR)</li> <li>• Collateral Provider (COLL)</li> <li>• Guaranteed Investment Contract Provider (GICP)</li> <li>• Insurance Policy Credit Provider (IPCP)</li> <li>• Liquidity Facility Provider (LQFP)</li> <li>• Backup Liquidity Facility Provider (BLQP)</li> <li>• Savings Mortgage Participant (SVMP)</li> <li>• Issuer (ISSR)</li> </ul>	NO	NO

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		<ul style="list-style-type: none"> <li>• Originator (ORIG)</li> <li>• Seller (SELL)</li> <li>• Sponsor of the Securitisation Special Purpose Entity (SSSP)</li> <li>• Servicer (SERV)</li> <li>• Backup Servicer (BSER)</li> <li>• Backup Servicer Facilitator (BSRF)</li> <li>• Special Servicer (SSRV)</li> <li>• Subscriber (SUBS)</li> <li>• Interest Rate Swap Provider (IRSP)</li> <li>• Backup Interest Rate Swap Provider (BIPR)</li> <li>• Currency Swap Provider (CSPR)</li> <li>• Backup Currency Swap Provider (BCSP)</li> <li>• Auditor (AUDT)</li> <li>• Counsel (CNSL)</li> <li>• Trustee (TRUS)</li> <li>• Representative of Noteholders (REPN)</li> <li>• Underwriter (UNDR)</li> <li>• Arranger (ARRG)</li> <li>• Dealer (DEAL)</li> <li>• Manager (MNGR)</li> <li>• Letter of Credit Provider (LCPR)</li> <li>• Multi-Seller Conduit (MSCD)</li> <li>• Securitisation Special Purpose Entity (SSPE)</li> <li>• Liquidity or Liquidation Agent (LQAG)</li> </ul>		



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		<ul style="list-style-type: none"> <li>• Equity owner of conduit/SSPE (EQOC)</li> <li>• Swingline Facility Provider (SWNG)</li> <li>• Start-up Loan or Lease Provider (SULP)</li> <li>• Repurchase Agreement Counterparty (RAGC)</li> <li>• Cash Manager (CASM)</li> <li>• Collection Account Bank (CACB)</li> <li>• Collateral Account Bank (COLA)</li> <li>• Subordinated Loan Provider (SBLP)</li> <li>• Collateralised Loan Obligation Manager (CLOM)</li> <li>• Portfolio Advisor (PRTA)</li> <li>• Substitution Agent (SUBA)</li> <li>• Other (OTHR)</li> </ul>		
SESP5	Counterparty Country Of Establishment	Country where the counterparty is established.	NO	NO
SESP6	Counterparty Rating Threshold	<p>If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the counterparty rating threshold as at the data cut-off date.</p> <p>In the event of multiple ratings, all ratings are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.</p>	NO	YES
SESP7	Counterparty Rating	If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the counterparty rating as at the data cut-off	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
		<p>date.</p> <p>In the event of multiple rating thresholds, all rating thresholds are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.</p>		
SESP8	Counterparty Rating Source Legal Entity Identifier	<p>If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the Legal Entity Identifier of the provider of the counterparty rating (as specified in the Global Legal Entity Foundation (GLEIF) database) as at the data cut-off date.</p> <p>In the event of multiple ratings, all rating provider Legal Entity Identifiers are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.</p>	NO	YES
SESP9	Counterparty Rating Source Name	<p>If there is a ratings-based threshold specified for the service performed by this counterparty in the securitisation, enter the full name of the provider of the counterparty rating as at the data cut-off date. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.</p> <p>In the event of multiple ratings, all rating provider Legal Entity Identifiers are to be provided as per the XML schema. If there is no such ratings-based threshold, enter ND5.</p>	NO	YES
<b>CLO Securitisation information section</b>				
SESC1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO
SESC2	Non-Call Period End-Date	Enter the date at which any non-call period ends (e.g. when any tranche holders are prohibited from calling for the SSPE to	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
		liquidate the portfolio and redeem all tranches, to reset or refinance the tranches, etc.).		
SESC3	CLO Type	The CLO type that best describes this transaction: <ul style="list-style-type: none"> <li>• Balance Sheet Collateralized Loan Obligation (BCLO)</li> <li>• Arbitrage Collateralized Loan Obligation (ACLO)</li> <li>• Other (OTHR)</li> </ul>	NO	YES
SESC4	Current Period	The current period status of the CLO: <ul style="list-style-type: none"> <li>• Warehouse (WRHS)</li> <li>• Ramp-up (RMUP)</li> <li>• Reinvestment (RINV)</li> <li>• Post-reinvestment (PORI)</li> <li>• Other (OTHR)</li> </ul>	NO	NO
SESC5	Current Period Start Date	Enter the date in which the current period was entered into.	NO	YES
SESC6	Current Period End Date	Enter the date in which the current period will/is expected to cease.	NO	YES
SESC7	Concentration Limit	Enter the concentration limit, in percentage of the portfolio par value, that applies to any counterparty/obligor, as set out in the transaction documentation. If the event of multiple limits, enter the maximum limit (e.g. if there are two limits, depending on the rating, of 10 % and 20 %, then enter 20 %).	NO	YES
SESC8	Restrictions – Legal Maturity	Allowed percentage (vs. portfolio par balance) of exposures with legal final maturity that exceed the shortest legal final maturity of the tranches? (assuming clean-up option is exercised)	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
SESC9	Restrictions – Subordinated Exposures	Allowed percentage (vs. portfolio par balance) of non first-lien exposures that can be purchased?	NO	YES
SESC10	Restrictions – Non-Performing Exposures	Allowed percentage (vs. portfolio par balance) of non-performing exposures that can be purchased?	NO	YES
SESC11	Restrictions – PIK Exposures	Allowed percentage (vs. portfolio par balance) of pay-in-kind exposures that can be held at any time?	NO	YES
SESC12	Restrictions – Zero-Coupon Exposures	Allowed percentage (vs. portfolio par balance) of zero-coupon exposures that can be held at any time?	NO	YES
SESC13	Restrictions – Equity Exposures	Allowed percentage (vs. portfolio par balance) of equity or debt-convertible-to-equity that can be purchased?	NO	YES
SESC14	Restrictions – Participation Exposures	Allowed percentage (vs. portfolio par balance) of loan participations that can be purchased?	NO	YES
SESC15	Restrictions – Discretionary Sales	Allowed percentage (vs. portfolio par balance) of discretionary sales per year?	NO	YES
SESC16	Discretionary Sales	Actual discretionary sales, year to date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESC17	Reinvestments	Amount reinvested, year to date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESC18	Restrictions – Credit Enhancement	Can the CLO manager withdraw or monetise any surplus credit enhancement?	NO	NO

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
SESC19	Restrictions – Quotes	Can the CLO manager obtain quotes with dealers other than the arranger?	NO	NO
SESC20	Restrictions – Trades	Can the CLO manager obtain trade with dealers other than the arranger?	NO	NO
SESC21	Restrictions – Issuances	Are there restrictions on the additional issuance of notes?	NO	NO
SESC22	Restrictions – Redemptions	Are there restrictions on the origin of funds used to selectively buyback/redeem notes? (e.g. cannot use principal proceeds to effect a redemption; any redemptions must occur in the order of the notes' payment priority; must maintain or improve OC test ratios after purchase)	NO	NO
SESC23	Restrictions – Refinancing	Are there restrictions when notes can be refinanced?	NO	NO
SESC24	Restrictions – Note Remuneration	Are noteholders able to surrender their notes to the trustee for cancellation without receiving payment in return?	NO	NO
SESC25	Restrictions – Credit Protection	Is the CLO manager able to buy or sell credit protection on underlying assets?	NO	NO
SESC26	Collateral Liquidation Period	Enter the number of calendar days after which collateral must be liquidated. In case of a range or multiple possible periods, enter the minimum number of calendar days.	NO	YES
SESC27	Collateral Liquidation – Waiver	Can some or all noteholders choose to waive the collateral liquidation period?	NO	NO
<b>CLO Manager information section</b>				
SESL1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
SESL2	CLO Manager Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the CLO manager.	NO	NO
SESL3	Manager Name	Give the full legal name of the CLO manager. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO
SESL4	Establishment Date	Date of CLO manager incorporation/establishment	NO	YES
SESL5	Registration Date	Date of registration within the EU as an investment adviser	NO	YES
SESL6	Employees	Total number of employees	NO	NO
SESL7	Employees – CLOs	Total number of employees dedicated to loan trading and management of CLO portfolios	NO	NO
SESL8	Employees – Workout	Total employees dedicated to working out distressed credits	NO	NO
SESL9	AUM	Assets under management Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESL10	AUM – Leveraged Loans	Total leveraged loan assets under management Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESL11	AUM – CLOs	Total CLO assets under management Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
SESL12	AUM – UK	Total UK assets under management Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESL13	AUM – UK CLOs	Total UK CLOs under management [Note: References to UK CLOs are defined as any CLO with the asset manager located in the UK.] Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESL14	Number UK CLOs	Number UK CLOs under management	NO	NO
SESL15	Capital	Total capital Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESL16	Capital – Risk Retention	Capital for funding risk retention Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESL17	Settlement Time	Average time needed, in calendar days, for trade settlement	NO	NO
SESL18	Pricing Frequency	Frequency (in number of <i>days</i> ) of pricing/re-pricing portfolios. If there are different frequencies applied, enter the weighted average frequency, using as weights the assets under management of each category, rounded to the nearest day.	NO	NO
SESL19	Default Rate - 1 year	Average annualised default rate on the CLO securitisation-related assets managed by the CLO manager, trailing 1 year.	NO	NO
SESL20	Default Rate -	Average annualised default rate on the CLO securitisation-related assets managed	NO	NO

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
	5 years	by the CLO manager, trailing 5 years.		
SESL21	Default Rate - 10 years	Average annualised default rate on the CLO securitisation-related assets managed by the CLO manager, trailing 10 years.	NO	NO
<b>Synthetic coverage information section</b>				
SESV1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO
SESV2	Protection Instrument Identifier	The unique identifier of the protection instrument. The reporting entity must not amend this unique identifier.	NO	NO
SESV3	Protection Type	List the type of protection instrument used: <ul style="list-style-type: none"> <li>• Credit Default Swap (CDSX)</li> <li>• Credit-Linked Note (CLKN)</li> <li>• Total Return Swap (TRES)</li> <li>• Financial Guarantee (a.k.a. unfunded credit risk mitigation) (FGUA)</li> <li>• Credit Insurance (CINS)</li> <li>• Other (OTHR)</li> </ul>	NO	NO
SESV4	Protection Instrument International Securities Identification Number	Enter the ISIN code of the protection instrument, where applicable.	NO	YES
SESV5	Protection Provider Name	Enter the full legal name of the protection provider. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	NO
SESV6	Protection Provider Legal Entity	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the	NO	NO



<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
	Identifier	protection provider.		
SESV7	Public Entity With Zero Risk Weight	Is the protection provider a public entity classified under Articles 113(4), 117(2), or 118 of Regulation (EU) No 575/2013 ?	NO	NO
SESV8	Governing Law	Jurisdiction governing the protection agreement.	NO	NO
SESV9	ISDA Master Agreement	Basis for protection documentation: <ul style="list-style-type: none"> <li>• ISDA Agreement 2002 (ISDA)</li> <li>• ISDA Agreement 2014 (IS14)</li> <li>• ISDA Agreement Other (ISOT)</li> <li>• Rhamenvertrag (DERV)</li> <li>• Other (OTHR)</li> </ul>	NO	NO
SESV10	Default And Termination Events	Where are the protection arrangement events of default and termination events listed? <ul style="list-style-type: none"> <li>• Schedule to the ISDA 2002 (ISDA)</li> <li>• Schedule to the ISDA 2014 (IS14)</li> <li>• Other – Bespoke (OTHR)</li> </ul>	NO	YES
SESV11	Synthetic Securitisation Type	Is this a ‘balance sheet synthetic securitisation’?	NO	NO
SESV12	Protection Currency	Protection currency denomination.	NO	NO
SESV13	Current Protection Notional	Total amount of coverage under the protection agreement, as at the data cut-off date.  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESV14	Maximum Protection Notional	Maximum amount of coverage under the protection agreement.  Include the currency in which the amount	NO	NO

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
		is denominated, using {CURRENCYCODE_3} format.		
SESV15	Protection Attachment Point	In terms of the pool principal, enter the percentage attachment point at which protection coverage begins.	NO	YES
SESV16	Protection Detachment Point	In terms of the pool principal, enter the percentage detachment point at which protection coverage ends.	NO	YES
SESV17	International Securities Identification Number Of Notes Covered	If protection is provided to cover specific tranches (e.g. a guarantee), enter the ISIN of each tranche covered by the specific protection agreement. In the event of multiple ISINs, all ISINs must be provided in accordance with the XML schema.	NO	YES
SESV18	Protection Coverage	Report the option that best describes the coverage of the protection amount: <ul style="list-style-type: none"> <li>• Covers loss of principal only (PRNC)</li> <li>• Covers loss of principal, loss of accrued interest (PACC)</li> <li>• Covers loss of principal, loss of accrued interest, interest penalties (PAPE)</li> <li>• Covers loss of principal, loss of accrued interest, cost of foreclosure (PINF)</li> <li>• Covers loss of principal, loss of accrued interest, interest penalties, cost of foreclosure (PIPF)</li> <li>• Other (OTHR)</li> </ul>	NO	YES
SESV19	Protection Termination Date	Enter the contractual date at which the protection is scheduled to expire/be terminated.	NO	YES
SESV20	Materiality	Are there materiality thresholds before protection payouts can be made? For	NO	NO

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
	Thresholds	example, is there a minimum amount of credit deterioration in the cashflow-generating assets necessary before a claim on the protection seller can be made?		
SESV21	Payment Release Conditions	<p>The conditions relating to the release of payments made by the protection seller:</p> <ul style="list-style-type: none"> <li>• Immediately after a credit event for the full amount of defaulted asset (IFAM)</li> <li>• Immediately after a credit event for the full amount of defaulted assets net of expected recovery (IFAR)</li> <li>• After a predetermined period allowed for collection activity (ACOL)</li> <li>• After a predetermined period allowed for collection activities, for a sum equal to the actual loss minus the expected recovery (APCR)</li> <li>• After full workout of loss, for the actual loss (AWRK)</li> <li>• Other (OTHR)</li> </ul>	NO	YES
SESV22	Adjustment Payments Possible	Do the terms and conditions of the credit protection agreement provide for the payment of adjustment payments to the protection buyer (e.g. if, after the maturity of the credit protection agreement, there are discrepancies in previously estimated and exchanged amounts)?	NO	NO
SESV23	Length Of Workout Period	If, as regards the timing of payments, a predetermined period is allowed for collection activities to take place and any adjustments to be made to the initial loss settlement, enter the number of <i>days</i> that this period is stipulated to last.	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
SESV24	Obligation To Repay	Is the protection buyer under any obligation to repay any protection payments previously received (besides at termination of the derivative, or as a result of a credit event trigger, or for breach of warranty in relation to the reference obligations)?	NO	NO
SESV25	Collateral Substitutable	Where collateral is held, can the assets in the collateral portfolio be substituted? This field is expected to be completed for funded synthetic arrangements, or where otherwise applicable (e.g. cash is held as collateral for protection payments).	NO	NO
SESV26	Collateral Coverage Requirements	Where collateral is held, enter the % (in terms of protection notional) coverage requirement, as stipulated in the securitisation documentation. This field is expected to be completed for funded synthetic arrangements, or where otherwise applicable (e.g. cash is held as collateral for protection payments).	NO	YES
SESV27	Collateral Initial Margin	If a repo is used, enter the initial margin required for eligible investments (collateral), as stipulated in the securitisation documentation. This field is expected to be completed for funded synthetic arrangements, or where otherwise applicable (e.g. cash is held as collateral for protection payments).  Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES
SESV28	Collateral Delivery Deadline	If a repo is used, enter the deadline (in <i>days</i> ), as per the securitisation documentation, by which collateral must be delivered, in the event it must be released. This field is expected to be completed for funded synthetic arrangements, or where otherwise	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
		applicable (e.g. cash is held as collateral for protection payments).		
SESV29	Settlement	Compensation to be delivered: <ul style="list-style-type: none"> <li>• Cash (CASH)</li> <li>• Physical settlement (PHYS)</li> </ul>	NO	YES
SESV30	Maximum Maturity Date Permitted	If physical settlement, provide the maximum maturity date stipulated in the securitisation documentation for any securities that can be delivered.	NO	YES
SESV31	Current Index For Payments To Protection Buyer	Current interest rate index (the reference rate off of which payments to the protection buyer are set). This field would in particular be expected to be completed in the event of protection arrangements being provided via a swap: <ul style="list-style-type: none"> <li>• MuniAAA (MAAA)</li> <li>• FutureSWAP (FUSW)</li> <li>• LIBID (LIBI)</li> <li>• LIBOR (LIBO)</li> <li>• SWAP (SWAP)</li> <li>• Treasury (TREA)</li> <li>• Euribor (EURI)</li> <li>• Pfandbriefe (PFAN)</li> <li>• EONIA (EONA)</li> <li>• EONIASwaps (EONS)</li> <li>• EURODOLLAR (EUUS)</li> <li>• EuroSwiss (EUCH)</li> <li>• TIBOR (TIBO)</li> <li>• ISDAFIX (ISDA)</li> <li>• GCFRepo (GCFR)</li> <li>• STIBOR (STBO)</li> </ul>	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
		<ul style="list-style-type: none"> <li>• BBSW (BBSW)</li> <li>• JIBAR (JIBA)</li> <li>• BUBOR (BUBO)</li> <li>• CDOR (CDOR)</li> <li>• CIBOR (CIBO)</li> <li>• MOSPRIM (MOSP)</li> <li>• NIBOR (NIBO)</li> <li>• PRIBOR (PRBO)</li> <li>• TELBOR (TLBO)</li> <li>• WIBOR (WIBO)</li> <li>• Bank of England Base Rate (BOER)</li> <li>• European Central Bank Base Rate (ECBR)</li> <li>• Lender’s Own Rate (LDOR)</li> <li>• Other (OTHR)</li> </ul>		
SESV32	Current Index For Payments To Protection Buyer Tenor	Tenor of the interest rate index used for payments to the protection buyer: <ul style="list-style-type: none"> <li>• Overnight (OVNG)</li> <li>• IntraDay (INDA)</li> <li>• 1 day (DAIL)</li> <li>• 1 week (WEEK)</li> <li>• 2 week (TOWK)</li> <li>• 1 month (MNTH)</li> <li>• 2 month (TOMN)</li> <li>• 3 month (QUTR)</li> <li>• 4 month (FOMN)</li> <li>• 6 month (SEMI)</li> <li>• 12 month (YEAR)</li> </ul>	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
		<ul style="list-style-type: none"> <li>• On Demand (ONDE)</li> <li>• Other (OTHR)</li> </ul>		
SESV33	Payment Reset Frequency – To Protection Buyer	<p>Frequency with which payments to the protection buyer are reset according to the credit protection agreement:</p> <ul style="list-style-type: none"> <li>• Monthly (MNTH)</li> <li>• Quarterly (QUTR)</li> <li>• Semi Annual (SEMI)</li> <li>• Annual (YEAR)</li> <li>• Other (OTHR)</li> </ul>	NO	YES
SESV34	Current Interest Rate Margin For Payments To Protection Buyer	Current interest rate margin applied on floating-rate payments to the protection buyer over (or, if under, input as a negative) the index rate used as a reference off of which payments to the protection buyer are set. This field would in particular be expected to be completed in the event of protection arrangements being provided via a swap.	NO	YES
SESV35	Current Interest Rate For Payments To Protection Buyer	Current interest rate applied on payments to the protection buyer. This field would in particular be expected to be completed in the event of protection arrangements being provided via a swap.	NO	YES
SESV36	Current Index For Payments To Protection Seller	<p>Current interest rate index (the reference rate off of which payments to the protection seller are set):</p> <ul style="list-style-type: none"> <li>• MuniAAA (MAAA)</li> <li>• FutureSWAP (FUSW)</li> <li>• LIBID (LIBI)</li> <li>• LIBOR (LIBO)</li> <li>• SWAP (SWAP)</li> <li>• Treasury (TREA)</li> </ul>	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
		<ul style="list-style-type: none"> <li>• Euribor (EURI)</li> <li>• Pfandbriefe (PFAN)</li> <li>• EONIA (EONA)</li> <li>• EONIASwaps (EONS)</li> <li>• EURODOLLAR (EUUS)</li> <li>• EuroSwiss (EUCH)</li> <li>• TIBOR (TIBO)</li> <li>• ISDAFIX (ISDA)</li> <li>• GCFRepo (GCFR)</li> <li>• STIBOR (STBO)</li> <li>• BBSW (BBSW)</li> <li>• JIBAR (JIBA)</li> <li>• BUBOR (BUBO)</li> <li>• CDOR (CDOR)</li> <li>• CIBOR (CIBO)</li> <li>• MOSPRIM (MOSP)</li> <li>• NIBOR (NIBO)</li> <li>• PRIBOR (PRBO)</li> <li>• TELBOR (TLBO)</li> <li>• WIBOR (WIBO)</li> <li>• Bank of England Base Rate (BOER)</li> <li>• European Central Bank Base Rate (ECBR)</li> <li>• Lender’s Own Rate (LDOR)</li> <li>• Other (OTHR)</li> </ul>		
SESV37	Current Index For Payments To Protection Seller Tenor	Tenor of the interest rate index used for payments to the protection seller: <ul style="list-style-type: none"> <li>• Overnight (OVNG)</li> </ul>	NO	YES



<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
		<ul style="list-style-type: none"> <li>• IntraDay (INDA)</li> <li>• 1 day (DAIL)</li> <li>• 1 week (WEEK)</li> <li>• 2 week (TOWK)</li> <li>• 1 month (MNTH)</li> <li>• 2 month (TOMN)</li> <li>• 3 month (QUTR)</li> <li>• 4 month (FOMN)</li> <li>• 6 month (SEMI)</li> <li>• 12 month (YEAR)</li> <li>• On Demand (ONDE)</li> <li>• Other (OTHR)</li> </ul>		
SESV38	Payment Reset Frequency – To Protection Seller	<p>Frequency with which payments to the protection seller are reset according to the credit protection agreement:</p> <ul style="list-style-type: none"> <li>• Monthly (MNTH)</li> <li>• Quarterly (QUTR)</li> <li>• Semi Annual (SEMI)</li> <li>• Annual (YEAR)</li> <li>• Other (OTHR)</li> </ul>	NO	YES
SESV39	Current Interest Rate Margin For Payments To Protection Seller	Current interest rate margin applied on floating-rate payments to the protection seller over (or, if under, input as a negative) the index rate used as a reference off of which payments to the protection buyer are set. This field would in particular be expected to be completed in the event of protection arrangements being provided via a swap.	NO	YES
SESV40	Current Interest Rate For Payments	Current interest rate applied on payments to the protection seller.	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
	To Protection Seller			
SESV41	Excess Spread Support	Is excess spread used as a credit enhancement to the most junior class of notes?	NO	NO
SESV42	Excess Spread Definition	According to the securitisation documentation, the excess spread definition is best described as Fixed Excess Spread (e.g. amount of available excess spread is predetermined, usually in the form of a fixed percentage)	NO	NO
SESV43	Current Protection Status	The current status of the protection, as at the data cut-off date? <ul style="list-style-type: none"> <li>• Active (ACTI)</li> <li>• Cancelled (CANC)</li> <li>• Deactivated (DEAC)</li> <li>• Expired (EXPI)</li> <li>• Inactive (INAC)</li> <li>• Withdrawn (WITH)</li> <li>• Other (OTHR)</li> </ul>	NO	NO
SESV44	Bankruptcy Is Credit Event	Is bankruptcy of the reference credit/obligor included in the protection agreement's definition of credit events?	NO	NO
SESV45	Failure To Pay Is Credit Event	Is obligor failure to pay after 90 <i>days</i> included in the protection agreement's definition of credit events?	NO	NO
SESV46	Restructuring Is Credit Event	Is restructuring of the reference credit/obligor included in the protection agreement's definition of credit events?	NO	NO
SESV47	Credit Event	Has a credit event notice been given?	NO	NO
SESV48	Cumulative Payments To	Total amount of payments made to the protection buyer by the protection seller,	NO	NO

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
	Protection Buyer	as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.		
SESV49	Cumulative Adjustment Payments To Protection Buyer	Total amount of adjustment payments made to the protection buyer by the protection seller, as at the data cut-off date (for example, to compensate for the difference between initial payments for expected losses and subsequent actual losses realised on impaired cashflow-generating assets). Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESV50	Cumulative Payments To Protection Seller	Total amount of payments made to the protection seller by the protection buyer, as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESV51	Cumulative Adjustment Payments To Protection Seller	Total amount of adjustment payments made to the protection seller by the protection buyer, as at the data cut-off date (for example, to compensate for the difference between initial payments for expected losses and subsequent actual losses realised on impaired cashflow-generating assets). Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESV52	Synthetic Excess Spread Ledger Amount	Total amount of the synthetic excess spread ledger, as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>Issuer collateral information section</b>				
SESI1	Unique Identifier	Report the same unique identifier here as the one entered into field SESS1.	NO	NO
SESI2	Protection Instrument Identifier	Report the same unique identifier here as the one entered into field SESV2.	NO	NO
SESI3	Original Collateral Instrument Identifier	The original unique identifier assigned to the collateral instrument. The reporting entity must not amend this unique identifier.	NO	NO
SESI4	New Collateral Identifier	If the original identifier in field SESI3 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 SESI3. The reporting entity must not amend this unique identifier.	NO	NO
SESI5	Collateral Instrument International Securities Identification Number	Enter the ISIN code of the collateral instrument, where applicable.	NO	YES
SESI6	Collateral Instrument Type	Type of collateral instrument: <ul style="list-style-type: none"> <li>• Cash (CASH)</li> <li>• Government Bond (GBND)</li> <li>• Commercial Paper (CPAP)</li> <li>• Unsecured Bank Debt (UBDT)</li> <li>• Senior Unsecured Corporate Debt (SUCD)</li> <li>• Junior Unsecured Corporate Debt (JUCD)</li> <li>• Covered Bond (CBND)</li> <li>• Asset-Backed Security (ABSE)</li> </ul>	NO	NO

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
		<ul style="list-style-type: none"> <li>Other (OTHR)</li> </ul>		
SESI7	Collateral Issuer SA Subsector	The SA classification of the collateral. This entry must be provided at the sub-sector level. Use one of the values available in Table 1 of Annex I to this Regulation.	NO	YES
SESI8	Collateral Issuer Legal Entity Identifier	Provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the collateral issuer.	NO	NO
SESI9	Collateral Issuer Affiliated With Originator?	Do the collateral issuer and main securitisation originator share the same ultimate parent?	NO	NO
SESI10	Current Outstanding Balance	Total outstanding principal balance of the collateral item, as at the data cut-off date. Include the currency in which the amount is denominated, using {CURRENCYCODE_3} format.	NO	NO
SESI11	Instrument Currency	Currency denomination of the instrument.	NO	NO
SESI12	Maturity Date	Maturity date of the collateral item.	NO	YES
SESI13	Haircut	Enter the % haircut (applied to the current outstanding principal balance) to this collateral item, as stipulated in the securitisation documentation.	NO	YES
SESI14	Current Interest Rate Index	The base reference interest index currently applicable (the reference rate off which the interest rate is set): <ul style="list-style-type: none"> <li>MuniAAA (MAAA)</li> <li>FutureSWAP (FUSW)</li> <li>LIBID (LIBI)</li> </ul>	NO	YES

**INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-ASSET BACKED COMMERCIAL PAPER SECURITISATION**

Field code	Field name	Content to report	ND1-ND4 allowed?	ND5 allowed?
		<ul style="list-style-type: none"> <li>• LIBOR (LIBO)</li> <li>• SWAP (SWAP)</li> <li>• Treasury (TREA)</li> <li>• Euribor (EURI)</li> <li>• Pfandbriefe (PFAN)</li> <li>• EONIA (EONA)</li> <li>• EONIASwaps (EONS)</li> <li>• EURODOLLAR (EUUS)</li> <li>• EuroSwiss (EUCH)</li> <li>• TIBOR (TIBO)</li> <li>• ISDAFIX (ISDA)</li> <li>• GCFRepo (GCFR)</li> <li>• STIBOR (STBO)</li> <li>• BBSW (BBSW)</li> <li>• JIBAR (JIBA)</li> <li>• BUBOR (BUBO)</li> <li>• CDOR (CDOR)</li> <li>• CIBOR (CIBO)</li> <li>• MOSPRIM (MOSP)</li> <li>• NIBOR (NIBO)</li> <li>• PRIBOR (PRBO)</li> <li>• TELBOR (TLBO)</li> <li>• WIBOR (WIBO)</li> <li>• Bank of England Base Rate (BOER)</li> <li>• European Central Bank Base Rate (ECBR)</li> <li>• Lender's Own Rate (LDOR)</li> <li>• Other (OTHR)</li> </ul>		

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
SESI15	Current Interest Rate Index Tenor	Tenor of the current interest rate index: <ul style="list-style-type: none"> <li>• Overnight (OVNG)</li> <li>• IntraDay (INDA)</li> <li>• 1 day (DAIL)</li> <li>• 1 week (WEEK)</li> <li>• 2 week (TOWK)</li> <li>• 1 month (MNTH)</li> <li>• 2 month (TOMN)</li> <li>• 3 month (QUTR)</li> <li>• 4 month (FOMN)</li> <li>• 6 month (SEMI)</li> <li>• 12 month (YEAR)</li> <li>• On Demand (ONDE)</li> <li>• Other (OTHR)</li> </ul>	NO	YES
SESI16	Current Interest Rate on Cash Deposits	Where the collateral instrument type is cash deposits, enter the current interest rate on those deposits. In the event of multiple deposit accounts per currency, enter the weighted average current interest rate, using the current balance of cash deposits in the respective accounts as weights.	NO	YES
SESI17	Repo Counterparty Name	If the collateral item forms part of a repurchase agreement ('repo'), provide the full legal name of the counterparty to the securitisation. The name entered must match the name associated with the LEI in the Global Legal Entity Foundation (GLEIF) database.	NO	YES
SESI18	Repo Counterparty Legal Entity Identifier	If the collateral item forms part of a repurchase agreement ('repo'), provide the Legal Entity Identifier (as specified in the Global Legal Entity Foundation (GLEIF) database) of the counterparty where the	NO	YES

<b>INSIDE INFORMATION OR SIGNIFICANT EVENT INFORMATION – NON-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>
		cash is deposited.		
SESI19	Repo Maturity Date	If the collateral item forms part of a repurchase agreement ('repo'), provide the maturity date of the securitisation.	NO	YES
<b>Any other information section</b>				
SESO1	Unique Identifier	The unique identifier entered into field SESS1.	NO	NO
SESO2	Any Other Information Line Number	Enter the line number of the other information	NO	NO
SESO3	Any Other Information	The other information, line by line	NO	NO