

<b>Investor report template – Non-asset backed commercial paper securitisation</b>		
<b>FIELD CODE</b>	<b>FIELD NAME</b>	<b>FORMAT</b>
<b>Securitisation information section</b>		
<b>IVSS1</b>	Unique Identifier	{ALPHANUM-28}
<b>IVSS2</b>	Data Cut-Off Date	{DATEFORMAT}
<b>IVSS3</b>	Securitisation Name	{ALPHANUM-100}
<b>IVSS4</b>	Reporting Entity Name	{ALPHANUM-100}
<b>IVSS5</b>	Reporting Entity Contact Person	{ALPHANUM-256}
<b>IVSS6</b>	Reporting Entity Contact Telephone	{TELEPHONE}
<b>IVSS7</b>	Reporting Entity Contact Emails	{ALPHANUM-256}
<b>IVSS8</b>	Risk Retention Method	{LIST}
<b>IVSS9</b>	Risk Retention Holder	{LIST}
<b>IVSS10</b>	Underlying Exposure Type	{LIST}
<b>IVSS11</b>	Risk Transfer Method	{Y/N}
<b>IVSS12</b>	Trigger Measurements/Ratios	{Y/N}
<b>IVSS13</b>	Revolving/Ramp-Up Period End-Date	{DATEFORMAT}
<b>IVSS14</b>	Principal Recoveries In The Period	{MONETARY}
<b>IVSS15</b>	Interest Recoveries In The Period	{MONETARY}
<b>IVSS16</b>	Principal Collections In The Period	{MONETARY}
<b>IVSS17</b>	Interest Collections In The Period	{MONETARY}
<b>IVSS18</b>	Drawings Under Liquidity Facility	{Y/N}
<b>IVSS19</b>	Securitisation Excess Spread	{MONETARY}
<b>IVSS20</b>	Excess Spread Trapping Mechanism	{Y/N}
<b>IVSS21</b>	Current Overcollateralisation	{PERCENTAGE}
<b>IVSS22</b>	Annualised Constant Prepayment Rate	{PERCENTAGE}

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<b>FIELD CODE</b>	<b>FIELD NAME</b>	<b>FORMAT</b>
<b>IVSS23</b>	Dilutions	{MONETARY}
<b>IVSS24</b>	Gross Charge Offs In The Period	{MONETARY}
<b>IVSS25</b>	Repurchased Exposures	{MONETARY}
<b>IVSS26</b>	Restructured Exposures	{MONETARY}
<b>IVSS27</b>	Annualised Constant Default Rate	{PERCENTAGE}
<b>IVSS28</b>	Defaulted Exposures	{MONETARY}
<b>IVSS29</b>	Defaulted Exposures CRR	{MONETARY}
<b>IVSS30</b>	Risk Weight Approach	{LIST}
<b>IVSS31</b>	Obligor Probability Of Default in Range [0.00%,0.10%)	{PERCENTAGE}
<b>IVSS32</b>	Obligor Probability Of Default in Range [0.10%,0.25%)	{PERCENTAGE}
<b>IVSS33</b>	Obligor Probability Of Default in Range [0.25%,1.00%)	{PERCENTAGE}
<b>IVSS34</b>	Obligor Probability Of Default in Range [1.00%,7.50%)	{PERCENTAGE}
<b>IVSS35</b>	Obligor Probability Of Default in Range [7.50%,20.00%)	{PERCENTAGE}
<b>IVSS36</b>	Obligor Probability Of Default in Range [20.00%,100.00%]	{PERCENTAGE}
<b>IVSS37</b>	Bank Internal Loss Given Default Estimate	{PERCENTAGE}
<b>IVSS38</b>	Arrears 1-29 Days	{PERCENTAGE}
<b>IVSS39</b>	Arrears 30-59 Days	{PERCENTAGE}
<b>IVSS40</b>	Arrears 60-89 Days	{PERCENTAGE}
<b>IVSS41</b>	Arrears 90-119 Days	{PERCENTAGE}
<b>IVSS42</b>	Arrears 120-149 Days	{PERCENTAGE}

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<b>FIELD CODE</b>	<b>FIELD NAME</b>	<b>FORMAT</b>
<b>IVSS43</b>	Arrears 150-179 Days	{PERCENTAGE}
<b>IVSS44</b>	Arrears 180+ Days	{PERCENTAGE}
<b>Tests/Events/Triggers information section</b>		
<b>IVSR1</b>	Unique Identifier	{ALPHANUM-28}
<b>IVSR2</b>	Original Test/Event/Trigger Identifier	{ALPHANUM-1000}
<b>IVSR3</b>	New Test/Event/Trigger Identifier	{ALPHANUM-1000}
<b>IVSR4</b>	Description	{ALPHANUM-100000}
<b>IVSR5</b>	Threshold Level	{NUMERIC}
<b>IVSR6</b>	Actual Value	{NUMERIC}
<b>IVSR7</b>	Status	{Y/N}
<b>IVSR8</b>	Cure Period	{INTEGER-9999}
<b>IVSR9</b>	Calculation Frequency	{INTEGER-9999}
<b>IVSR10</b>	Consequence for Breach	{LIST}
<b>Cash-flow information section</b>		
<b>IVSF1</b>	Unique Identifier	{ALPHANUM-28}
<b>IVSF2</b>	Original Cashflow Item Identifier	{ALPHANUM-1000}
<b>IVSF3</b>	New Cashflow Item Identifier	{ALPHANUM-1000}
<b>IVSF4</b>	Cashflow Item	{ALPHANUM-1000}
<b>IVSF5</b>	Amount Paid During Period	{MONETARY}
<b>IVSF6</b>	Available Funds Post	{MONETARY}