

## Chapter 5

# Commission Implementing Regulation (EU) 2020/1225

ANNEX XIII

Investor report template – Asset backed commercial paper securitisation

| FIELD CODE                             | FIELD NAME                             | FORMAT         |
|--|--|----------------|
| <b>Programme information section</b>   |  |                |
| IVAS1                                  | Unique Identifier - ABCP Programme     | {ALPHANUM-28}  |
| IVAS2                                  | Data Cut-Off Date                      | {DATEFORMAT}   |
| IVAS3                                  | Reporting Entity Name                  | {ALPHANUM-100} |
| IVAS4                                  | Reporting Entity Contact Person        | {ALPHANUM-256} |
| IVAS5                                  | Reporting Entity Contact Telephone     | {TELEPHONE}    |
| IVAS6                                  | Reporting Entity Contact Emails        | {ALPHANUM-256} |
| IVAS7                                  | Trigger Measurements/Ratios            | {Y/N}          |
| IVAS8                                  | Non-Compliant Exposures                | {MONETARY}     |
| IVAS9                                  | Weighted Average Life                  | {INTEGER-9999} |
| IVAS10                                 | Risk Retention Method                  | {LIST}         |
| IVAS11                                 | Risk Retention Holder                  | {LIST}         |
| <b>Transaction information section</b> |  |                |
| IVAN1                                  | Unique Identifier - ABCP Programme     | {ALPHANUM-28}  |
| IVAN2                                  | Unique Identifier -€” ABCP Transaction | {ALPHANUM-36}  |
| IVAN3                                  | Data Cut-Off Date                      | {DATEFORMAT}   |
| IVAN4                                  | SIC Industry Code                      | {SIC}          |
| IVAN5                                  | Risk Retention Method                  | {LIST}         |
| IVAN6                                  | Risk Retention Holder                  | {LIST}         |

|  |  |                   |
|--|--|-------------------|
| <b>IVAN7</b>                                     | Weighted Average Life                  | {INTEGER-9999}    |
| <b>Tests/Events/Triggers information section</b> |  |                   |
| <b>IVAR1</b>                                     | Unique Identifier -€" ABCP Transaction | {ALPHANUM-36}     |
| <b>IVAR2</b>                                     | Original Test/Event/Trigger Identifier | {ALPHANUM-1000}   |
| <b>IVAR3</b>                                     | New Test/Event/Trigger Identifier      | {ALPHANUM-1000}   |
| <b>IVAR4</b>                                     | Description                            | {ALPHANUM-100000} |
| <b>IVAR5</b>                                     | Status                                 | {Y/N}             |
| <b>IVAR6</b>                                     | Consequence for Breach                 | {LIST}            |