

**TECHNICAL STANDARDS (SPECIFYING THE INFORMATION TO BE PROVIDED
TO COMPLY WITH THE STS NOTIFICATIONS REQUIREMENTS) (EU EXIT)
INSTRUMENT 2020**

Powers exercised

- A. The Financial Conduct Authority (“the FCA”), being an appropriate regulator within the meaning of the Financial Regulators’ Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (“the Regulations”), with the approval of the Treasury, makes this instrument in exercise of the powers conferred by regulation 3 of the Regulations.

Pre-conditions to making

- B. The FCA is the appropriate regulator for the EU Regulations specified in Part 1 of the Schedule to the Regulations.
- C. The FCA has consulted the Prudential Regulation Authority and the Bank of England as appropriate in accordance with regulation 5 of the Regulations.
- D. A draft of this instrument has been approved by the Treasury, the Minister considering that it makes appropriate provision to prevent, remedy or mitigate any failure of retained EU law to operate effectively, or any other deficiency in retained EU law, arising from the withdrawal of the United Kingdom from the European Union.

Interpretation

- E. Any reference in this instrument to any EU Regulation or EU tertiary legislation (within the meaning of section 20 of the European Union (Withdrawal) Act 2018) is, unless the contrary intention appears, to be treated as a reference to that EU regulation or EU tertiary legislation which is part of UK law by virtue of the European Union (Withdrawal) Act 2018.

Notes

- F. In Annex A to this instrument, the “notes” (indicated by “**Note:**”) are included for the convenience of readers but do not form part of the legislative text.”

Modifications

- G. The following EU Regulations are amended in accordance with the Annexes A and B to this instrument.

| (1) | (2) |
|--|---------|
| Commission Delegated Regulation (EU) 2020/1226 of 12 November 2019 supplementing Regulation (EU) 2017/2402 of the European Parliament and of the Council of 12 December 2017 and laying down regulatory technical standards specifying the information to be provided in accordance with the STS notification requirements | Annex A |

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|---|---------|
| Commission Implementing Regulation (EU) 2020/1227 of 12 November 2019 laying down implementing technical standards with regard to templates for the provision of information in accordance with the STS notification requirements | Annex B |
|---|---------|

Commencement

- H. This instrument comes into force on IP completion day as defined in the European Union (Withdrawal Agreement) Act 2020.

Citation

- I. This instrument may be cited as the Technical Standards (Specifying the Information to be Provided to Comply with the STS Notification Requirements) (EU Exit) Instrument 2020.

By order of the Board
10 December 2020

In this instrument, underlining indicates new text and striking through indicates deleted text.

Annex A

COMMISSION DELEGATED REGULATION (EU) 2020/1226 of 12 November 2019 supplementing Regulation (EU) 2017/2402 of the European Parliament and of the Council of 12 December 2017 and laying down regulatory technical standards specifying the information to be provided in accordance with the STS notification requirements

~~(Text with EEA relevance)~~

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Article -1

Definitions

For the purposes of this Regulation, “IP completion day” has the meaning given in section 39 of the European Union (Withdrawal Agreement) Act 2020.

Article 1

Information to be included in the STS notification

1. The information to be included in the STS notification pursuant to Article 27 of Regulation (EU) 2017/2402 shall be the following:

- (a) where the securitisation is a non-ABCP securitisation, the information specified in Annex I to this Regulation;
- (b) where the securitisation is an ABCP securitisation, the information specified in Annex II to this Regulation;
- (c) for an ABCP programme, the information specified in Annex III to this Regulation.

2. For securitisations where no prospectus must be drawn up pursuant to Regulation (EU) 2017/1129, the information to be included in the STS notification pursuant to paragraph 1 shall be accompanied by the following:

- (a) where the securitisation is a non-ABCP securitisation, the information specified in fields STSS9 and STSS10 of Annex I to this Regulation;
- (b) where the securitisation is an ABCP securitisation, the information specified in fields STSAT9 and STSAT10 of Annex II to this Regulation;
- (c) for an ABCP programme, the information specified in field STSAP9 of Annex III to this Regulation.

For the purposes of the ~~third~~ fourth subparagraph of Article 27(1) of Regulation (EU) 2017/2402, the publication of the STS notification for those securitisations shall be limited to the information referred to in this paragraph.

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Article 3

Entry into force

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~~This Regulation shall be binding in its entirety and directly applicable in all Member States.~~

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[**Note:** In addition to the amendments shown below to the content of Annexes I to III, we have also made further incidental amendments to restate the content in a clearer or more accessible way, for example as regards punctuation and formatting. These further amendments are not shown.]

ANNEX I

Information to be submitted to ~~ESMA~~ the FCA pursuant to Articles 19 to 22 of Regulation (EU) 2017/2402 regarding non-ABCP securitisations

General information

| Field number | Article of Regulation (EU) 2017/2402 | FIELD NAME | CONTENT TO BE REPORTED [Note: Where appropriate, include a reference to the relevant sections of the underlying documentation where the information is available.] | ADDITIONAL INFORMATION |
|--------------|--------------------------------------|-------------------------|---|--|
| STSS0 | Article 27(1) | First contact point | Legal Entity Identifier (LEI) of the entity designated as the first contact point and name of the relevant competent authority | Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980. |
| ... | | | | |
| STSS3 | N/A | Notification identifier | Where reporting an update, the unique reference number assigned by ESMA <u>the FCA</u> to the previously notified STS notification. | N/A |
| ... | | | | |
| STSS5 | N/A | Prospectus identifier | Where available, the prospectus identifier as provided by the relevant competent authority <u>national regulator(s)</u> . | N/A |
| ... | | | | |
| STSS11 | N/A | Issue date | Where a prospectus is drawn up in compliance with Regulation (EU) 2017/1129, <u>and / or corresponding legislation applicable in a third country</u> , the date on which the prospectus was approved. In all other cases, the closing date of the most recent transaction. | N/A |
| STSS12 | N/A | Notification date | The date of notification to ESMA <u>the FCA</u> , or if prior to IP completion day, date of notification to ESMA . | N/A |
| ... | | | | |

| | | | | |
|--------|----------------------------|---|--|-----|
| STSS14 | Article 27(2) | Authorised Third party <u>(name)</u> | Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the name of the third party's name and the country of establishment party. | N/A |
| STSS15 | Article 27(2) [deleted] | Authorised Third party | Where an authorised third party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the name of the competent authority that has authorised it. | N/A |
| STSS16 | Article 27(5) | STS status | A reasoned notification by the originator and sponsor that the securitisation is no longer to be considered as STS, or that a STS notification should be revised. | N/A |
| STSS17 | Article 27(3) | Originator (or original lender) not a <u>UK</u> credit institution or a <u>UK investment firm</u> | A "Yes" or "No" statement as to whether the originator or original lender is a credit institution or investment firm, as defined by article 4(1)(1) and 4(1)(2) of Regulation (EU) No 575/2013, that is established in the <u>Union UK</u> . | N/A |
| ... | | | | |
| STSS19 | Article 27(3) | <u>Confirmation Declaration</u> that the credit granting is subject to supervision | Where the answer to field STSS17 is "No", <u>confirmation declaration</u> that the credit-granting as referred to in Article 27(3)(a) of Regulation (EU) 2017/2402 is subject to supervision. | N/A |

Specific information

| Field number | Article of Regulation (EU) 2017/2402 | FIELD NAME | Confirmation | Concise explanation | Detailed explanation | CONTENT TO BE REPORTED [Note: Where appropriate, include a reference to the relevant sections of the underlying documentation where the information is available.] | ADDITIONAL INFORMATION |
|--------------|--------------------------------------|--|--------------|---------------------|----------------------|--|---|
| ... | | | | | | | |
| STSS27 | Article 20(8) | Homogeneity of assets | | | √ | A detailed explanation as to the homogeneity of the pool of underlying exposures backing the securitisation. For that purpose, include a reference to the EBA RTS on homogeneity (Commission Delegated Regulation (EU) 2019/1851, and explain in detail how each of the conditions specified in the Article 1 of that Delegated Regulation are met. | Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| STSS28 | Article 20(9) | <u>Underlying Exposure Obligations exposure obligations</u> : no re securitisation | √ | | | A confirmation that the underlying exposures do not include any securitisation positions and that the notified securitisation is therefore not a re-securitisation. | Item 2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| ... | | | | | | | |

| | | | | | | |
|--------|------------------|---|--|---|--|--|
| STSS30 | Article 20(10) | Originator/Lender Expertise <u>expertise</u> | | √ | A detailed explanation as to whether the originator or original lender have expertise in originating exposures of a similar nature to those securitised. | Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| ... | | | | | | |
| STSS35 | Article 21(2) | Mitigation of Interest <u>interest rates (IR) and currency (FX) risks</u> (FX) Risks | | √ | A concise explanation as to whether the interest rates and currency risks are appropriately mitigated and that measures are taken to mitigate such risks and confirm that such measures are available to investors. | Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| ... | | | | | | |
| STSS51 | Article 21(7)(b) | (b) Servicing Continuity Provisions <u>continuity provisions</u> | | √ | Confirmation that the securitisation documentation expressly satisfies the requirements of Article 21(7)(b) of Regulation (EU) 2017/2402. | Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| STSS52 | Article 21(7)(c) | (c) Derivative Counterparties Continuity Provisions <u>continuity provisions</u> | | √ | Confirmation that the transaction documentation satisfies all of the information referred to in Article 21(7)(c) of Regulation (EU) 2017/2402. | Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| ... | | | | | | |
| STSS58 | Articles 22 (1) | Historical Default and Loss Performance <u>Data default and loss performance data</u> | | √ | Confirmation that the data required to be made available under Article 22(1) of Regulation (EU) 2017/2402 is available, stating clearly where the information can be found. | Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| ... | | | | | | |
| STSS61 | Article 22 (4) | Publication on environmental performance of underlying exposures consisting of residential loans or car loans or leases | | √ | A concise explanation on whether the information related to the environmental performance of the assets financed by residential loans, or auto loans or leases is available pursuant to Article 7 (1)(a) of Regulation (EU) 2017/2402 and a statement where that information is to be found. | N/A |
| ... | | | | | | |

ANNEX II**Information to be submitted to ~~ESMA~~ the FCA pursuant to Article 24 of Regulation (EU) 2017/2402 regarding ABCP securitisations****General information**

| Field number | Article of Regulation (EU) 2017/2402 | FIELD NAME | CONTENT TO BE REPORTED <u>[Note: Where appropriate, include a reference to the relevant sections of the underlying documentation where the information is available.]</u> | ADDITIONAL INFORMATION |
|--------------|--------------------------------------|--|--|--|
| STSAT0 | Article 27(1) | First contact point | Legal Entity Identifier (LEI) of the entity designated as the first contact point and name of the relevant competent authority. | Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980. |
| ... | | | | |
| STSAT3 | N/A | Notification identifier | Where reporting an update, the unique reference number assigned by ESMA <u>the FCA</u> to the previously notified STS notification. | N/A |
| ... | | | | |
| STSAT5 | N/A | Prospectus identifier | Where available, the prospectus identifier as provided by the relevant competent authority <u>national regulator(s)</u> . | N/A |
| ... | | | | |
| STSAT11 | N/A | Issue date | Where a prospectus is drawn up in compliance with Regulation (EU) 2017/1129, and / or corresponding legislation applicable in a third country , the date on which the prospectus was approved. If not, the issuance date of the ABCP securitisation. | N/A |
| STSAT12 | N/A | Notification date | The date of notification to ESMA <u>the FCA</u> , or if prior to IP completion day, date of notification to ESMA. | N/A |
| ... | | | | |
| STSAT14 | Article 27(2) | Authorised Third party (<u>name</u>) | If an authorised third-party has provided STS verification services in accordance with Article 27(2) of the Regulation (EU) 2017/2402, the third party's name and its country of establishment. | N/A |

| | | | | |
|---------|----------------------------|---|---|-----|
| STSAT15 | Article 27(2) [deleted] | Authorised Third party | If an authorised third party has provided STS verification services in accordance with Article 27(2) of the Securitisation Regulation, the name of the competent authority that has authorised it. | N/A |
| STSAT16 | Article 27(5) | STS status | Whether the originator and/or sponsor has notified that the ABCP securitisation is no longer to be considered as STS and the reasons for such notification. A reasoned notification by the originator and sponsor that the securitisation is no longer to be considered as STS, or that a STS notification should be revised. | N/A |
| STSAT17 | Article 27(3) | Originator (or original lender) not a UK credit institution or a UK investment firm | A 'Yes' or 'No' statement as to whether the originator or original lender is a credit institution or investment firm, as defined by article 4(1)(1) and 4(1)(2) of Regulation (EU) No 575/2013, that is established in the Union or UK. | N/A |
| ... | | | . | |
| STSAT19 | Article 27(3) | Confirmation Declaration that the credit granting is subject to supervision | Where the answer to field STSS17 is 'No', confirmation declaration that the credit-granting as referred to in Article 27(3)(a) of Regulation (EU) 2017/2402 is subject to supervision. | N/A |

Specific information

| Field number | Article of Regulation (EU) 2017/2402 | FIELD NAME | Confirmation | Concise explanation | Detailed explanation | CONTENT TO BE REPORTED [Note: Where appropriate, include a reference to the relevant sections of the underlying documentation where the information is available.] | ADDITIONAL INFORMATION |
|--------------|--------------------------------------|---|--------------|---------------------|----------------------|---|--|
| | | | | | | | |
| ... | | | | | | | |
| STSAT31 | Article 24(12) | Mitigation of interest interest rates (IR) and currency (FX) risks (FX) Risks | | √ | | A concise explanation whether and how the interest rates and currency risks are appropriately mitigated and confirm that the measures to that effect are disclosed. A concise explanation whether any hedging instruments used are underwritten and documented according to commonly accepted standards. | Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| STSAT32 | Article 24(12) | Derivatives Purchased/Sold purchased/sold by SSPE | | √ | | Except for the purpose of hedging interest rate or currency risk, a concise explanation whether the SSPE has not entered into derivative contracts. | Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| STSAT33 | Article 24(12) | Derivatives in Underlying underlying exposures | | √ | | A concise explanation on the presence of any derivatives in the pool of underlying exposures. | Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |

| | | | | | | |
|---------|----------------|---|---|--|---|---|
| ... | | | | | | |
| STSAT37 | Article 24(14) | <u>Historical Default and Loss Performance Data default and loss performance data</u> | √ | | <p>Confirmation that the data required to be made available under Article 24(14) of Regulation (EU) 2017/2402 is available and a clear statement where the information is available to potential investors before pricing.</p> <p>Where the sponsor does not have access to such data, confirmation that the seller has provided access to data as specified under Article 24(14) of Regulation (EU) 2017/2402.</p> <p>Confirmation that the data are available and state clearly, where the information is available and that the data cover a period no shorter than five years except for trade receivables and other short-term receivables for which the historical period is no shorter than three years.</p> | Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| ... | | | | | | |

| | | | | | | |
|---------|----------------|---|---|--|--|---|
| STSAT39 | Article 24(15) | <u>Underlying Exposure Obligations exposure obligations</u> | √ | | <p>Confirmation that the pool of underlying exposures has a remaining weighted average life of no more than one year and that none of the underlying exposures has a residual maturity of more than three years.</p> <p>Confirmation whether the derogation regarding pools of auto loans, auto leases or equipment lease transactions applies, in accordance with the third paragraph of Article 24(15) of Regulation (EU) 2017/2402.</p> | Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| STSAT40 | Article 24(15) | <u>Underlying Exposure Obligations exposure obligations</u> | √ | | <p>Confirmation, where appropriate, that the underlying exposures:</p> <ul style="list-style-type: none"> - do not include loans secured by residential or commercial mortgages or fully guaranteed residential loans, as referred to in point (e) of the first subparagraph of Article 129(1) of Regulation (EU) No 575/2013, <u>as that Regulation had effect immediately before IP completion day</u>; - contain obligations that are contractually binding and enforceable, with full recourse to debtors with defined payment streams relating to rental, principal, interest, or related to any other right to receive income from assets warranting such payments; - does not include transferable securities as defined in point (44) of Article 4(1) of Directive 2014/65/EU <u>point (24) of article 2(1) of Regulation (EU) No 600/2014</u>[†] other than corporate bonds, that are not listed on a trading venue. | Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| ... | | | | | | |
| STSAT49 | Article 24(20) | <u>Securitisation Participant Duties participant duties</u> | √ | | Confirmation that the securitisation documentation includes the contractual obligations, duties and responsibilities of the | Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |

| | | | | | | |
|---------|----------------|---|---|--|---|---|
| | | | | | sponsor, the servicer and the trustee, if any, and other ancillary service provider. | |
| STSAT50 | Article 24(20) | Continuity Provisions <u>continuity provisions</u> | √ | | Confirmation that the securitisation documentation includes the processes and responsibilities necessary to ensure that a default or insolvency of the servicer does not result in a termination of servicing. | Item 3.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| STSAT51 | Article 24(20) | Counterparty <u>counterparty</u> and account bank continuity Provisions <u>provisions</u> | √ | | Confirmation that the securitisation documentation includes provisions that ensure the replacement of derivative counterparties and the account bank upon their default, insolvency and other specified events, where applicable. | Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |
| STSAT52 | Article 24(20) | Sponsor Robustness <u>robustness</u> | √ | | Confirmation that the securitisation documentation includes provisions on how the sponsor meets the requirements Article 25(3) of Regulation (EU) 2017/2402. | Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980 |

ANNEX III**Information to be submitted to ~~ESMA~~ the FCA pursuant to Articles 25 and 26 of the Regulation (EU) 2017/2402 regarding ABCP programmes****General information**

| Field number | Article of Regulation (EU) 2017/2402 | FIELD NAME | CONTENT TO BE REPORTED [<u>Note: Where appropriate, include a reference to the relevant sections of the underlying documentation where the information is available.</u>] | ADDITIONAL INFORMATION |
|--------------|---|--|--|--|
| STSAP0 | Article 27(1) | First contact point | Legal Entity Identifier (LEI) of the entity designated as the first contact point and name of the relevant competent authority. | Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980. |
| ... | | | | |
| STSAP3 | N/A | Notification identifier | Where reporting an update, the unique reference number assigned by ESMA <u>the FCA</u> to the previously notified STS notification. | N/A |
| ... | | | | |
| STSAP5 | N/A | Prospectus identifier | Where available, the prospectus identifier as provided by the relevant competent authority <u>national regulator(s)</u> . | N/A |
| ... | | | | |
| STSAP8 | Article 18 and 27(3) | Country of establishment | The country of establishment of the sponsor(s). <u>Confirmation that the sponsor is established in the United Kingdom.</u> | Item 4.3 of Annex 9 of Commission Delegated Regulation (EU) 2019/980 |
| ... | | | | |
| STSAP11 | N/A | Notification date | The date of STS notification to ESMA <u>the FCA</u> , or if prior to IP completion day, date of notification to <u>ESMA</u> . | N/A |
| ... | | | | |
| STSAP13 | Article 27(2) | Authorised Third party (<u>name</u>) | Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the third party's name and the place of establishment. | N/A |
| STSAP14 | Article 27(2) [deleted] | Authorised Third party | Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the name of the competent authority that has authorised it. | N/A |
| STSAP15 | Article 27(5) | STS status | Notification from the sponsor that the ABCP programme is no longer to be considered as STS and the reasons for this change. A reasoned | N/A |

| | | | | |
|--|--|--|---|--|
| | | | notification by the sponsor that the securitisation is no longer to be considered as STS, or that a STS notification should be revised. | |
|--|--|--|---|--|

Specific information

| Field number | Article of Regulation (EU) 2017/242 | FIELD NAME | Confirmation | Concise explanation | Detailed explanation | CONTENT TO BE REPORTED <u>[Note: Where appropriate, include a reference to the relevant sections of the underlying documentation where the information is available.]</u> | ADDITIONAL INFORMATION |
|--------------|-------------------------------------|---|--------------|---------------------|----------------------|---|------------------------|
| STSAP16 | Article 25(1) | Sponsor to be a supervised <u>UK</u> credit institution | √ | | | Confirmation that the sponsor of the programme is a supervised credit institution <u>CRR firm as defined by Article 4(1)(2A) of Regulation (EU) No 575/2013, but is not an investment firm as defined by Article 4(1)(2) of that Regulation</u> and link to a document attesting to such status. | N/A |
| ... | | | | | | | |
| STSAP18 | Article 25(3) | Demonstration to credit institution's <u>Competent authority the PRA</u> | √ | | | Confirmation that in respect of its role as sponsor, the credit institution does not endanger its solvency and liquidity, and a link, where available, to the document supporting it has demonstrated this position to its competent authority <u>the PRA</u> . | N/A |
| ... | | | | | | | |

Annex B

COMMISSION IMPLEMENTING REGULATION (EU) 2020/1227 of 12 November 2019 laying down implementing technical standards with regard to templates for the provision of information in accordance with the STS notification requirements

~~(Text with EEA relevance)~~

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Article 2

Entry into force

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~~This Regulation shall be binding in its entirety and directly applicable in all Member States.~~

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ANNEX I

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STS notification form for non-ABCP securitisations

| FIELD CODE | FIELD NAME | BOX TO COMPLETE | FIELD FORMAT |
|------------|---|-----------------|------------------------------------|
| ... | | | |
| STSS2 | LEI of the originator or <u>and</u> sponsor or <u>and</u> original lender | | {LEI} |
| ... | | | |
| STSS13 | Authorised third party | | {ALPHANUM-100 1000} |
| STSS14 | Authorised third party (name and <u>country of</u> establishment) | | {ALPHANUM-1000} {COUNTRYCODE_2} |
| STSS15 | Competent authority which has authorised the third party [deleted] | | {ALPHANUM- 100} |
| ... | | | |
| STSS17 | Originator (or original lender) not a EU <u>UK</u> credit institution or <u>a UK</u> investment firm. | | {Y/N} |
| ... | | | |
| STSS19 | Declaration that <u>the</u> credit-granting criteria are <u>is</u> subject to supervision | | {ALPHANUM-1000} |

| | | | |
|--------|--|--|------------------|
| STSS20 | Underlying exposures acquired by true sale <u>or assignment</u> | | {ALPHANUM-10000} |
| ... | | | |
| STSS30 | Originator/Lender <u>Expertise expertise</u> | | {ALPHANUM} |
| STSS31 | <u>Defaulted Assets Transferred underlying exposures without exposures in default</u> | | {ALPHANUM} |
| ... | | | |
| STSS35 | Mitigation of Interest <u>interest</u> rates (IR) and currency (FX) risks (FX) <u>Risks</u> | | {ALPHANUM-10000} |
| ... | | | |
| STSS51 | Servicing Continuity <u>Provisions continuity provisions</u> | | {ALPHANUM-1000} |
| STSS52 | Derivative Counterparties Continuity <u>Provisions continuity provisions</u> | | {ALPHANUM-1000} |
| ... | | | |
| STSS58 | Historical Default and Loss Performance Data <u>default and loss performance data</u> | | {ALPHANUM-1000} |
| ... | | | |
| STSS61 | Environmental performance/residential loans or car loans or leases <u>Publication on environmental performance of underlying exposures consisting of residential loans or car loans or leases</u> | | {ALPHANUM-10000} |
| ... | | | |

ANNEX II

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STS notification form for ABCP securitisations

| FIELD CODE | FIELD NAME | BOX TO COMPLETE | FIELD FORMAT |
|------------|--|-----------------|--|
| ... | | | |
| STSAT2 | LEI of the originator or and sponsor or and original lender | | {LEI} |
| ... | | | |
| STSAT8 | Place of establishment | | {ALPHANUM-1000} {COUNTRYCODE_2} |
| ... | | | |
| STSAT13 | Authorised third party | | {ALPHANUM-400} 1000} |
| STSAT14 | Authorised third party (name and country of establishment) | | {ALPHANUM-1000} {COUNTRYCODE_2} |
| STSAT15 | Competent authority which has authorised the third party [deleted] | | {ALPHANUM-100} |
| ... | | | |
| STSAT17 | Originator (or original lender) not a EU UK credit institution or a UK investment firm | | {Y/N} |
| ... | | | |

| | | | |
|---------|--|--|------------------|
| STSAT19 | Declaration that credit-granting criteria are <u>is</u> subject to supervision | | {ALPHANUM-1000} |
| ... | | | |
| STSAT31 | Mitigation of Interest interest rates (IR) and currency (FX) risks (FX) Risks | | {ALPHANUM-10000} |
| ... | | | |
| STSAT37 | Historical Default and Loss Performance Data <u>default and loss performance data</u> | | {ALPHANUM-1000} |
| ... | | | |
| STSAT39 | Underlying Exposure Obligations <u>exposure obligations</u> | | {ALPHANUM-1000} |
| STSAT40 | Underlying Exposure Obligations <u>exposure obligations</u> | | {ALPHANUM-1000} |
| ... | | | |
| STSAT43 | No trapping of cash/enforcement <u>cash following enforcement</u> or acceleration | | {ALPHANUM-1000} |
| ... | | | |
| STSAT49 | Securitisation Participant <u>Duties participant duties</u> | | {ALPHANUM-1000} |

| | | | |
|---------|---|--|-----------------|
| STSAT50 | Servicing Continuity Provisions continuity provisions | | {ALPHANUM-1000} |
| ... | | | |
| STSAT52 | Sponsor Robustness robustness | | {ALPHANUM-1000} |

ANNEX III

...

STS notification form for ABCP Programme

| FIELD CODE | FIELD NAME | BOX TO COMPLETE | FIELD FORMAT |
|------------|---|-----------------|------------------------------------|
| ... | | | |
| STSAP8 | Country of establishment | | {ALPHANUM-1000} {Y/N} |
| ... | | | |
| STSAP13 | Authorised third party (name and country of establishment) | | {ALPHANUM-1000} {COUNTRYCODE_2} |
| STSAP14 | Competent authority which has authorised the third party [deleted] | | {ALPHANUM-100} |
| ... | | | |
| STSAP16 | Sponsor to be supervised UK credit institution | | {ALPHANUM-1000} |
| ... | | | |
| STSAP18 | Demonstration to credit institution's competent authority the PRA | | {ALPHANUM-1000} |

| | | | |
|---------|---|--|------------------|
| ... | | | |
| STSAP22 | Drawn down of liquidity where liquidity facility are not renewed facility, where <u>funding commitments of the liquidity facility are not renewed by the sponsor</u> | | {ALPHANUM-10000} |
| ... | | | |