

Chapter 2

Commission Delegated Regulation (EU) 2020/1226

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 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.