

Chapter 6

Commission Implementing Regulation (EU) 2020/1227

ANNEX I

SYMBOL	DATA TYPE	DEFINITION
{ALPHANUM-n}	Up to n alphanumeric characters	Free text field. Should be entered in ASCII format (no accented characters).
{COUNTRYCODE_2}	2 alphanumeric characters	2 letter country code, as defined by ISO 3166-1 alpha-2 country code. Should be entered in ASCII format (no accented characters).
{CURRENCYCODE_3}	3 alphanumeric characters	3 letter currency code, as defined by ISO 4217 currency codes. Should be entered in ASCII format (no accented characters).
{DATEFORMAT}	ISO 8601 date format	Dates shall be formatted by the following format: YYYY-MM-DD
{Y/N}	1 alphanumeric character	"true" - Y "false" - N
{ISIN}	12 alphanumeric characters	ISIN code, as defined in ISO 6166
{LEI}	20 alphanumeric characters	Legal entity identifier, as defined in ISO 17442

STS notification form for non-ABCP securitisations

FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSS0	First contact point		{ALPHANUM-1000}
STSS1	Instrument identification code		{ISIN}
STSS2	LEI of the originator and sponsor and original lender		{LEI}
STSS3	Notification identifier		{ALPHANUM-100}
STSS4	Unique Identifier		{ALPHANUM-100}

STSS5	Prospectus Identifier		{ALPHANUM-100}
STSS6	Securitisation repository		{ALPHANUM-1000}
STSS7	Securitisation Name		{ALPHANUM-100}
STSS8	Country of establishment		{COUNTRYCODE_2}
STSS9	Securitisation classification		{LIST}
STSS10	Underlying Exposures Type		{LIST}
STSS11	Issue date		{DATEFORMAT}
STSS12	Notification Date		{DATEFORMAT}
STSS13	Authorised third party		{ALPHANUM-1000}
STSS14	Authorised third party (name and country of establishment)		{ALPHANUM-1000}
	[deleted]		
STSS16	STS status		{ALPHANUM-1000}
STSS17	Originator (or original lender) not a UK credit institution or a UK investment firm.		{Y/N}
STSS18	Confirmation of credit-granting criteria		{ALPHANUM-1000}
STSS19	Declaration that the credit-granting is subject to supervision		{ALPHANUM-1000}
STSS20	Underlying exposures acquired by true sale or assignment		{ALPHANUM-10000}
STSS21	No severe clawback		{ALPHANUM-10000}
STSS22	Exemption for clawback provisions in national insolvency laws		{ALPHANUM-1000}
STSS23	Transfer where the seller is not the original lender		{ALPHANUM-1000}
STSS24	Transfer performed by means of an assignment and perfected at a later stage		{ALPHANUM-10000}
STSS25	Representations and warranties		{ALPHANUM-10000}
STSS26	Criteria for active Portfolio Management		{ALPHANUM-10000}
STSS27	Homogeneity of assets		{ALPHANUM}

STSS28	Underlying Exposure Obligations/no re-securitisation		{ALPHANUM-1000}
STSS29	Soundness of the underwriting standard		{ALPHANUM}
STSS30	Originator/Lender expertise		{ALPHANUM}
STSS31	Transferred underlying exposures without exposures in default		{ALPHANUM}
STSS32	At least one payment at the time of transfer		{ALPHANUM-1000}
STSS33	Repayment of the holders/sale of assets.		{ALPHANUM}
STSS34	Compliance with the risk retention requirements		{LIST}
STSS35	Mitigation of interest rates (IR) and currency (FX) risks		{ALPHANUM-10000}
STSS36	Derivatives Purchased/Sold by SSPE		{ALPHANUM-10000}
STSS37	Derivatives using common standards		{ALPHANUM-10000}
STSS38	Referenced interest payments based on generally used interest rates		{ALPHANUM-10000}
STSS39	No trapping of cash following enforcement or acceleration notice		{ALPHANUM-10000}
STSS40	No amount of cash shall be trapped		{ALPHANUM-1000}
STSS41	Principal receipts shall be passed to investors		{ALPHANUM-1000}
STSS42	Repayment shall not be reversed with regard to their seniority		{ALPHANUM-1000}
STSS43	No provisions shall require automatic liquidation of the underlying exposures at market value		{ALPHANUM-1000}
STSS44	Securitisations featuring non-sequential priority of payments		{ALPHANUM-1000}
STSS45	Revolving securitisation with early amortisation events for termination of revolving period based on prescribed triggers		{ALPHANUM-10000}
STSS46	Deterioration in the credit quality of the underlying exposures		{ALPHANUM-10000}

STSS47	Occurrence of an insolvency-related event of the originator or servicer		{ALPHANUM-10000}
STSS48	Value of the underlying exposures held by the SSPE falls below a pre-determined threshold		{ALPHANUM-10000}
STSS49	Failure to generate sufficient new underlying exposures meeting pre-determined credit quality (trigger for termination of the revolving period)		{ALPHANUM-10000}
STSS50	Information regarding contractual obligations of the servicer, trustee and other ancillary service providers		{ALPHANUM-1000}
STSS51	Servicing continuity provisions		{ALPHANUM-1000}
STSS52	Derivative Counterparties continuity provisions		{ALPHANUM-1000}
STSS53	Liquidity providers and account bank continuity provisions		{ALPHANUM-1000}
STSS54	Required expertise from the servicer & policies & adequate procedures & risk management controls in place		{ALPHANUM}
STSS55	Clear & consistent definitions (problem loans)		{ALPHANUM-1000}
STSS56	Priorities of payment and triggers events		{ALPHANUM-1000}
STSS57	Timely resolution of conflicts between classes of investors and responsibilities of trustees		{ALPHANUM-1000}
STSS58	Historical default and loss performance data		{ALPHANUM-1000}
STSS59	Sample of the underlying exposures subject to external verifications		{ALPHANUM-1000}
STSS60	Availability of a liability cash flow model to potential investors		{ALPHANUM-1000}
STSS61	Publication on environmental performance of underlying exposures consisting of residential loans or car loans or leases		{ALPHANUM-10000}
STSS62	Originator and sponsor responsible for compliance with Article 7 of Regulation (EU) 2017/2402		{ALPHANUM-1000}