

Chapter 6

Commission Implementing Regulation (EU) 2020/1227

ANNEX II

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 ABCP securitisations

FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSAT0	First contact point		{ALPHANUM-1000}
STSAT1	Instrument identification code		{ISIN}
STSAT2	LEI of the originator and sponsor and original lender		{LEI}
STSAT3	Notification identifier		{ALPHANUM-100}
STSAT4	Unique Identifier		{ALPHANUM-100}

STSAT5	Prospectus Identifier		{ALPHANUM-100}
STSAT6	Securitisation repository		{ALPHANUM-1000}
STSAT7	Securitisation Name		{ALPHANUM-100}
STSAT8	Place of establishment		{COUNTRYCODE_2}
STSAT9	Securitisation Type		{LIST}
STSAT10	Underlying Exposures Type		{LIST}
STSAT11	Issue date		{DATEFORMAT}
STSAT12	Notification Date		{DATEFORMAT}
STSAT13	Authorised third party		{ALPHANUM-1000}
STSAT14	Authorised third party (name)		{ALPHANUM-1000}
	[deleted]		
STSAT16	STS status		{ALPHANUM-1000}
STSAT17	Originator (or original lender) not a UK credit institution or a UK investment firm		{Y/N}
STSAT18	Confirmation of credit-granting criteria		{ALPHANUM-1000}
STSAT19	Declaration that credit-granting is subject to supervision		{ALPHANUM-1000}
STSAT20	Underlying exposures acquired by true sale		{ALPHANUM-10000}
STSAT21	No severe clawback		{ALPHANUM-10000}
STSAT22	Exemption for clawback provisions in national insolvency laws		{ALPHANUM-1000}
STSAT23	Transfer where the seller is not the original lender		{ALPHANUM-1000}
STSAT24	Transfer performed by means of an assignment and perfected at a later stage		{ALPHANUM-10000}
STSAT25	Representations and warranties		{ALPHANUM-10000}
STSAT26	Criteria for active Portfolio Management		{ALPHANUM-10000}
STSAT27	No re-securitisation		{ALPHANUM-1000}

STSAT28	Transferred underlying exposures without defaulted exposures		{ALPHANUM}
STSAT29	At least one payment made at the time of transfer		{ALPHANUM-1000}
STSAT30	Repayment of the holders/sale of assets.		{ALPHANUM}
STSAT31	Mitigation of interest rates (IR) and currency (FX) risks		{ALPHANUM-10000}
STSAT32	Derivatives Purchased/Sold by SSPE		{ALPHANUM-10000}
STSAT33	Derivatives in Underlying Exposures		{ALPHANUM-10000}
STSAT34	Derivatives using common standards		{ALPHANUM-10000}
STSAT35	Clear and consistent definitions relating to the treatment of problem loans		{ALPHANUM-1000}
STSAT36	Priority of Payments and triggers events		{ALPHANUM-1000}
STSAT37	Historical default and loss performance data		{ALPHANUM-1000}
STSAT38	Homogeneity of assets		{ALPHANUM}
STSAT39	Underlying exposure obligations		{ALPHANUM-1000}
STSAT40	Underlying exposure obligations		{ALPHANUM-1000}
STSAT41	Referenced interest payments based on generally used interest rates		{ALPHANUM-10000}
STSAT42	No trapping of cash flow following enforcement or acceleration notice		{ALPHANUM-10000}
STSAT43	No trapping of cash following enforcement or acceleration		{ALPHANUM-1000}
STSAT44	Principal receipts shall be passed to investors		{ALPHANUM-1000}
STSAT45	No provisions shall require automatic liquidation of the underlying exposures at market value		{ALPHANUM-1000}
STSAT46	Soundness of the underwriting standards		{ALPHANUM}
STSAT47	Seller Expertise		{ALPHANUM}
STSAT48	Revolving ABCP transaction/credit quality trigger.		{ALPHANUM}
STSAT49	Securitisation participant duties		{ALPHANUM-1000}

STSAT50	Servicing continuity provisions		{ALPHANUM-1000}
STSAT51	Derivative counterparty and account bank continuity provisions		{ALPHANUM-1000}
STSAT52	Sponsor robustness		{ALPHANUM-1000}