Chapter 6

Commission Implementing Regulation (EU) 2020/1227

ANNEX III

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 follow ing format: YYYY-MM-DD
{Y/N}	1 alphanumeric character	"true"- Y "false" â€" 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 Programme

FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSAP0	First contact point		{ALPHANUM-1000}
STSAP1	Instrument identification code		{ISIN}
STSAP2	LEI of the sponsor		{LEI}
STSAP3	Notification identifier		{ALPHANUM-100}
STSAP4	Unique Identifier		{ALPHANUM-100}

STSAP5	Prospectus Identifier		{ALPHANUM-100}
STSAP6	Securitisation repository		{ALPHANUM-1000}
STSAP7	ABCP programme name		{ALPHANUM-100}
STSAP8	Country of establishment		{Y/N}
STSAP9	Instrument classification		{LIST}
STSAP10	Issue date		{DATEFORMAT}
STSAP11	Notification date		{DATEFORMAT}
STSAP12	Authorised third party		{ALPHANUM-100}
STSAP13	Authorised third party (name)		{ALPHANUM-1000}
	[deleted]		{ALPHANUM-100}
STSAP15	STS status		{ALPHANUM-1000}
STSAP16	Sponsor to be supervised UK credit institution		{ALPHANUM-1000}
STSAP17	Sponsor Support as liquidity provider		{ALPHANUM-1000}
STSAP18	Demonstration to the PRA		{ALPHANUM-1000}
STSAP19	Compliance with sponsor'€™s due diligence requirements		{ALPHANUM-1000}
STSAP20	Compliance with the risk retention requirements (transaction level/programme level)		{LIST}
STSAP21	Compliance at ABCP programme level with Article 7 of Regulation (EU) 2017/2402		{ALPHANUM-1000}
STSAP22	Drawn down of liquidity facility, where funding commitments of the liquidity facility are not renewed by the sponsor		{ALPHANUM-10000}
STSAP23	Compliance of ABCP transactions within an ABCP programme with Article 24(1) to (8) and (12) to (20) of Regulation (EU) 2017/2402		{ALPHANUM-1000}
STSAP24	Maximum of 5 % of the aggregate amount of the underlying exposures being temporally non-compliant		{ALPHANUM}
STSAP25	Remaining weighted of the average life (WAL) not more than two years		{ALPHANUM-1000}

6

STSAP26	Fully supported ABCP Programme (Sponsor Support)		{ALPHANUM-10000}
STSAP27	No re-securitisation and no credit en hancement establishing a second layer of tranching at the ABCP programme level		{ALPHANUM-1000}
STSAP28	No call options		{ALPHANUM-1000}
STSAP29	Interest rate and currency risks at ABCP programme appropriately mitigated and documented		{ALPHANUM}
STSAP30	Requirements for ABCP programme documentation (responsibilities of the trustee to investors)		{ALPHANUM-1000}
STSAP31	Requirements for the ABCP programme documentation (contractual obligations of the sponsor)		{ALPHANUM-1000}
STSAP32	Requirements for the ABCP programme documentation (process & responsibilit ies in case of defaulted servicer)		{ALPHANUM-1000}
STSAP33	Requirements for the ABCP programme documentation (provisions for replace ment of derivatives counterparties and the account bank)		{ALPHANUM-1000}
STSAP34	Requirements for the ABCP programme documentation (procedures to ensure collateralisation of the funding commit ment)		{ALPHANUM-1000}
STSAP35	Requirements for the ABCP programme documentation (liquidity facility & maturing securities to be repaid where the sponsor does not renew the funding commitment of the liquidity facility be fore its expiry)		{ALPHANUM-1000}
STSAP36	Servicer Expertise		{ALPHANUM}