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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

(Text with EEA relevance)

(OJ L 289, 3.9.2020, p. 315)

Amended by:

		Official Journal		
		No	page	date
►**M1**	Commission Implementing Regulation (EU) 2022/1929 of 31 March 2022	L 266	1	13.10.2022

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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

(Text with EEA relevance)

Article 1

Templates for STS notification

1. The information referred to in Article 1(1)(a) and Article 1(2)(a) of Commission Delegated Regulation (EU) 2020/1226 ([1]) shall be provided by means of the template set out in Annex I to this Regulation.

2. The information referred to in Article 1(1)(b) and Article 1(2)(b) of Delegated Regulation (EU) 2020/1226 shall be provided by means of the template set out in Annex II to this Regulation.

3. The information referred to in Article 1(1)(c) and Article 1(2)(c) of Delegated Regulation (EU) 2020/1226 shall be provided by means of the template set out in Annex III to this Regulation.

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3a. The information referred to in Article 1(1), point (d), and Article 1(2), point (d), of Delegated Regulation (EU) 2020/1226 shall be provided by means of the template set out in Annex IV to this Regulation.

4. Where the information to be provided pursuant to this Article is not available or required due to the application of the transitional provisions laid down in Articles 43 and 43a of Regulation (EU) 2017/2402, the notification shall state ‘Not applicable due to the application of transitional provisions’ in the relevant field or fields of the Annexes to this Regulation.

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5. The information referred to in this Article shall be submitted in an electronic and machine-readable form.

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6. The additional information referred to in Article 2 of Delegated Regulation (EU) 2020/1226 shall be included in the field ‘Box to complete’ of Annexes I to IV to this Regulation.

([1]) Commission Delegated Regulation (EU) 2020/1226 of 12 November 2019 supplementing Regulation (EU) 2017/2402 of the European Parliament and of the Council and laying down regulatory technical standards specifying the information to be provided in accordance with the STS notification requirements (See page 285 of this Official Journal).

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Article 2

Entry into force

This Regulation shall enter into force on the twentieth day following that of its publication in the *Official Journal of the European Union*.

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

▼B

ANNEX I

Field formats to be applied to the STS notification form

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 or sponsor or original lender		{LEI}
STSS3	Notification identifier		{ALPHANUM-100}
▼M1 STSS4	Unique identifier		{ALPHANUM-1000}
▼B 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}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSS11	Issue date		{DATEFORMAT}
STSS12	Notification Date		{DATEFORMAT}
STSS13	Authorised third party		{ALPHANUM-100}
STSS14	Authorised third party (name and country of establishment)		{ALPHANUM-1000} {COUNTRYCODE_2}
STSS15	Competent authority which has authorised the third party		{ALPHANUM-100}
STSS16	STS status		{ALPHANUM-1000}
▼M1 STSS17	Originator (or original lender) is a credit institution		{Y/N}
▼B STSS18	Confirmation of credit-granting criteria		{ALPHANUM-1000}
STSS19	Declaration that credit-granting criteria are subject to supervision		{ALPHANUM-1000}
STSS20	Underlying exposures acquired by true sale		{ALPHANUM-10000}
▼M1 STSS21	Subject to severe clawback		{ALPHANUM-10000}
STSS22	Exemption for clawback provisions in national insolvency laws		{ALPHANUM-10000}
▼B 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	Defaulted Assets		{ALPHANUM}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
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 risks (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}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
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	Environmental performance/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}

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ANNEX II

Field formats to be applied to the STS notification form

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 or sponsor or original lender		{LEI}
STSAT3	Notification identifier		{ALPHANUM-100}
▼M1 STSAT4	Unique identifier		{ALPHANUM-1000}
▼B STSAT5	Prospectus Identifier		{ALPHANUM-100}
STSAT6	Securitisation repository		{ALPHANUM-1000}
STSAT7	Securitisation Name		{ALPHANUM-100}
STSAT8	Place of establishment		{ALPHANUM-1000}
STSAT9	Securitisation Type		{LIST}
STSAT10	Underlying Exposures Type		{LIST}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSAT11	Issue date		{DATEFORMAT}
STSAT12	Notification Date		{DATEFORMAT}
STSAT13	Authorised third party		{ALPHANUM-100}
STSAT14	Authorised third party (name and country of establishment)		{ALPHANUM-1000} {COUNTRYCODE_2}
STSAT15	Competent authority which has authorised the third party		{ALPHANUM-100}
STSAT16	STS status		{ALPHANUM-1000}
▼M1 STSAT17	Originator (or original lender) is a credit institution		{Y/N}
▼B STSAT18	Confirmation of credit-granting criteria		{ALPHANUM-1000}
STSAT19	Declaration that credit-granting criteria are subject to supervision		{ALPHANUM-1000}
STSAT20	Underlying exposures acquired by true sale		{ALPHANUM-10000}
▼M1 STSAT21	Subject to severe clawback		{ALPHANUM-10000}
STSAT22	Exemption for clawback provisions in national insolvency laws		{ALPHANUM-10000}
▼B 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}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSAT31	Mitigation of Interest rates (IR) and currency risks (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/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}

▼B

ANNEX III

Field formats to be applied to the STS notification form

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 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}
▼M1 STSAP4	Unique identifier		{ALPHANUM-1000}
▼B STSAP5	Prospectus Identifier		{ALPHANUM-100}
STSAP6	Securitisation repository		{ALPHANUM-1000}
STSAP7	ABCP programme name		{ALPHANUM-100}
STSAP8	Country of establishment		{ALPHANUM-1000}
STSAP9	Instrument classification		{LIST}
STSAP10	Issue date		{DATEFORMAT}
STSAP11	Notification date		{DATEFORMAT}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSAP12	Authorised third party		{ALPHANUM-100}
STSAP13	Authorised third party (name and country of establishment)		{ALPHANUM-1000} {COUNTRYCODE_2}
STSAP14	Competent authority which has authorised the third party		{ALPHANUM-100}
STSAP15	STS status		{ALPHANUM-1000}
STSAP16	Sponsor to be supervised credit institution		{ALPHANUM-1000}
STSAP17	Sponsor Support as liquidity provider		{ALPHANUM-1000}
STSAP18	Demonstration to credit institution's competent authority		{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 where liquidity facility are not renewed		{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}
STSAP26	Fully supported ABCP Programme (Sponsor Support)		{ALPHANUM-10000}
STSAP27	No re-securitisation and no credit enhancement 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}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSAP31	Requirements for the ABCP programme documentation (contractual obligations of the sponsor)		{ALPHANUM-1000}
STSAP32	Requirements for the ABCP programme documentation (process & responsibilities in case of defaulted servicer)		{ALPHANUM-1000}
STSAP33	Requirements for the ABCP programme documentation (provisions for replacement of derivatives counterparties and the account bank)		{ALPHANUM-1000}
STSAP34	Requirements for the ABCP programme documentation (procedures to ensure collat-eralisation of the funding commitment)		{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 before its expiry)		{ALPHANUM-1000}
STSAP36	Servicer Expertise		{ALPHANUM}

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ANNEX IV

Field formats to be applied to the STS notification form

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 on-balance-sheet securitisations

FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSSY 1	First contact point		{LEI}
STSSY 2	Notification date		{DATEFORMAT}
STSSY 3	Instrument identification code		{ISIN}
STSSY 4	Legal Entity Identifier (LEI)		{LEI}
STSSY 5	Protection seller		{ALPHANUM-100}
STSSY 6	Notification identifier		{ALPHANUM-100}
STSSY 7	Unique identifier		{ALPHANUM-1000}
STSSY 8	Securitisation Repository		{ALPHANUM-100}
STSSY 9	Country of establishment		{COUNTRYCODE_2}
STSSY 10	Synthetic securitisation classification		{LIST}
STSSY 11	Synthetic securitisation with unfunded credit protection		{LIST}
STSSY 12	Credit Protection Agreement used		{LIST}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSSY 13	Underlying exposures classification		{LIST}
STSSY 14	Issue date		{DATEFORMAT}
STSSY 15	Authorised Third party verifier – statement		{ALPHANUM-100}
STSSY 16	Authorised Third party verifier – country of establishment		{COUNTRYCODE_2}
STSSY 17	Authorised Third party verifier – competent authority		{ALPHANUM-100}
STSSY 18	STS status		{ALPHANUM-1000}
STSSY 19	The originator is a supervised entity in the Union		{ALPHANUM-1000}
STSSY 20	Originator applying the purchased third party's exposures policies		{ALPHANUM-10000}
STSSY 21	Underlying exposures' origination		{ALPHANUM-10000}
STSSY 22	Assets held on originator's balance sheet at transaction closing		{ALPHANUM-1000}
STSSY 23	Group category		{ALPHANUM-1000}
STSSY 24	No further hedging of originator's exposure		{ALPHANUM-1000}
STSSY 25	Credit protection agreement meeting Article 249 of Regulation (EU) No 575/2013		{ALPHANUM-1000}
STSSY 26	Credit protection agreement meeting other credit mitigation rules		{ALPHANUM-10000}
STSSY27	Representations and warranties – Legal title to the underlying exposures		{ALPHANUM-10000}
STSSY28	Representations and warranties – Originator keeps the credit risk of the underlying assets		{ALPHANUM-10000}
STSSY29	Representations and warranties – Exposure compliance with eligibility criteria		{ALPHANUM-10000}
STSSY30	Representations and warranties – Legal and enforceable obligation to the obligor		{ALPHANUM-10000}
STSSY31	Representations and warranties – Underwriting criteria		{ALPHANUM-10000}
STSSY32	Representations and warranties – No obligors in material breach or default		{ALPHANUM-10000}

▼M1

FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSSY33	Representations and warranties – No false information in transaction documentation		{ALPHANUM-10000}
STSSY34	Representations and warranties – Enforceability or collectability of the underlying exposures		{ALPHANUM-10000}
STSSY35	Eligibility criteria which do not allow for active portfolio management of the underlying exposures on a discretionary basis		{ALPHANUM-10000}
STSSY36	Exemption to the prohibition of active portfolio management		{ALPHANUM-10000}
STSSY37	Exposure added after the closing date of the transaction meeting eligibility criteria		{ALPHANUM-10000}
STSSY 38	Fully repaid exposure		{ALPHANUM-10000}
STSSY 39	Underlying exposures disposed of		{ALPHANUM-10000}
STSSY 40	Not credit driven amendment		{ALPHANUM-10000}
STSSY 41	Eligibility criteria not met		{ALPHANUM-10000}
STSSY 42	Homogeneity of assets		{ALPHANUM}
STSSY 43	Only one asset type		{ALPHANUM}
STSSY 44	Obligations that are contractually binding and enforceable		{ALPHANUM-10000}
STSSY 45	Defined periodic payment		{ALPHANUM}
STSSY 46	Proceeds from the sale of assets		{ALPHANUM}
STSSY 47	No transferable securities		{ALPHANUM}
STSSY 48	No re-securitisation		{ALPHANUM-1000}
STSSY 49	Underwriting standards disclosed to potential investors		{ALPHANUM-1000}
STSSY 50	Full recourse to an obligor		{ALPHANUM-1000}
STSSY 51	Underwriting standards – No third parties		{ALPHANUM-1000}
STSSY 52	Underwriting standards – Residential loans		{ALPHANUM-1000}
STSSY 53	Underwriting standards – Borrower assessment		{ALPHANUM-1000}
STSSY 54	Originator or original lender expertise		{ALPHANUM-1000}
STSSY 55	No exposures at default		{ALPHANUM-10000}
STSSY 56	No adverse credit history		{ALPHANUM-10000}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSSY 57	Risk of non-payment is not higher than for non-securitisation exposures		{ALPHANUM-1000}
STSSY 58	At least one payment made at the time of inclusion of the underlying assets		{ALPHANUM-1000}
STSSY 59	Compliance with risk retention requirements		{ALPHANUM}
STSSY 60	Mitigation of interest rates and currency risks		{ALPHANUM-1000}
STSSY 61	Credit protection collateral and credit protection payment denominated in same currency		{ALPHANUM-1000}
STSSY 62	SSPE's liabilities equal or less than the SSPE's income		{ALPHANUM-10000}
STSSY 63	No derivatives used except for hedging interest or currency risks		{ALPHANUM-1000}
STSSY 64	Using derivatives based on common standards		{ALPHANUM-10000}
STSSY 65	Referenced interest payments based on generally used interest rates without complex formulae or derivatives		{ALPHANUM-10000}
STSSY 66	Enforcement event without prejudice for investor's enforcement action		{ALPHANUM-10000}
STSSY 67	Enforcement of the credit protection agreement – No amount of cash shall be trapped in the SSPE		{ALPHANUM-10000}
STSSY 68	Losses allocated in order of seniority		{ALPHANUM-10000}
STSSY 69	Sequential amortisation		{ALPHANUM-10000}
STSSY 70	Non-sequential priority of payments		{ALPHANUM-10000}
STSSY 71	Performance-related triggers		{ALPHANUM}
STSSY 72	Performance-related triggers		{ALPHANUM}
STSSY 73	Performance-related triggers		{ALPHANUM}
STSSY 74	Amount of collateral equal to the amount of tranches being amortised		{ALPHANUM-10000}
STSSY 75	Credit event occurred and amount of credit protection available at any payment date.		{ALPHANUM-10000}
STSSY 76	Early amortisation provisions or triggers – Credit quality		{ALPHANUM-10000}

▼M1

FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSSY 77	Early amortisation provisions or triggers – Losses		{ALPHANUM-10000}
STSSY 78	Early amortisation provisions or triggers – New exposures		{ALPHANUM-10000}
STSSY 79	Contractual obligations, duties and responsibilities – Servicer		{ALPHANUM-10000}
STSSY 80	Contractual obligations, duties and responsibilities – Trustee		{ALPHANUM-10000}
STSSY 81	Contractual obligations, duties and responsibilities – Third-party verification agent		{ALPHANUM-10000}
STSSY 82	Contractual obligations, duties and responsibilities – Default or insolvency		{ALPHANUM-10000}
STSSY 83	Contractual obligations, duties and responsibilities – Servicing procedures		{ALPHANUM-10000}
STSSY 84	Servicing standards		{ALPHANUM-10000}
STSSY 85	Required expertise from the servicer		{ALPHANUM-1000}
STSSY 86	Well documented and adequate policies, procedures and risk management controls in place		{ALPHANUM-1000}
STSSY 87	Servicing procedures at least as stringent as the ones applied to similar not securitised exposures		{ALPHANUM-1000}
STSSY 88	Reference register in place		{ALPHANUM}
STSSY 89	Reference register – Content		{ALPHANUM-10000}
STSSY 90	Timely resolution of conflicts between different classes of investors		{ALPHANUM-1000}
STSSY 91	SSPE – Voting rights clearly defined		{ALPHANUM-1000}
STSSY 92	Historical Default and Loss Performance Data		{ALPHANUM-1000}
STSSY 93	Sample of the underlying exposures subject to external verification		{ALPHANUM-1000}
STSSY 94	Availability of a liability cash flow model to potential investors		{ALPHANUM-1000}
STSSY 95	Publication on environmental performance of underlying exposures consisting of residential loans or auto loans or leases		{ALPHANUM-10000}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSSY 96	Derogation from the requirement to publish environmental performance of underlying exposures consisting of residential loans or car loans or leases		{ALPHANUM-10000}
STSSY97	Originator responsible for compliance with Article 7 of Regulation (EU) 2017/2402		{ALPHANUM-1000}
STSSY 98	Information on Article 7(1), point (a), of Regulation (EU) 2017/2402 available to potential investors		{ALPHANUM-1000}
STSSY 99	Information on Article 7(1), points (b), (c) and (d) of Regulation (EU) 2017/2402 available to potential investors at least in draft or initial form		{ALPHANUM-1000}
STSSY 100	Credit events and use of guarantees		{ALPHANUM-10000}
STSSY 101	Credit events and use of credit derivatives		{ALPHANUM-10000}
STSSY 102	Credit protection agreement documented		{ALPHANUM-10000}
STSSY 103	Forbearance measures do not preclude the triggering of eligible credit events		{ALPHANUM-10000}
STSSY 104	Credit protection payment based on the actual realised loss and standard recovery policies and procedures		{ALPHANUM-10000}
STSSY 105	Credit protection payment payable within a specified period of time		{ALPHANUM-10000}
STSSY 106	Interim credit protection payment at the latest six months after a credit event		{ALPHANUM-10000}
STSSY 107	Interim credit protection payment higher than the applicable expected loss amount		{ALPHANUM-10000}
STSSY 108	Terms of the interim credit protection payment		{ALPHANUM-10000}
STSSY 109	Method for calculation of interim and final credit protection payments		{ALPHANUM-10000}
STSSY 110	Credit protection payment proportional to the share of the outstanding nominal amount		{ALPHANUM-10000}
STSSY 111	Enforceability of the credit protection payment		{ALPHANUM-10000}
STSSY 112	Amount payable under the credit protection agreement by investors is set out in the credit protection agreement.		{ALPHANUM-10000}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSSY 113	Calculation of the amounts in all circumstances		{ALPHANUM-10000}
STSSY 114	Investors payments circumstances set out under the credit protection agreement.		{ALPHANUM-10000}
STSSY 115	Third-party verification agent's assessment of circumstances triggering investors payments		{ALPHANUM-10000}
STSSY 116	Credit protection payment calculated at individual underlying exposure level.		{ALPHANUM-10000}
STSSY 117	Specification of maximum extension period for the debt workout process		{ALPHANUM-10000}
STSSY 118	Extension period less than two years		{ALPHANUM-10000}
STSSY 119	Final credit protection payment based on the originator's final loss estimate		{ALPHANUM-10000}
STSSY 120	Termination of the credit protection agreement		{ALPHANUM-10000}
STSSY 121	Credit protection premiums contingent on the outstanding nominal amount		{ALPHANUM-10000}
STSSY 122	Credit protection agreement not stipulating mechanisms that may avoid or reduce the actual allocation of losses to the investors		{ALPHANUM-10000}
STSSY 123	Derogation for upfront premium payments		{ALPHANUM-10000}
STSSY 124	Description of the credit protection premium in the transaction documentation		{ALPHANUM-10000}
STSSY 125	Enforceability of the investor rights		{ALPHANUM-10000}
STSSY 126	Appointment of a third-party verification agent before the closing date of the transaction		{ALPHANUM-1000}
STSSY 127	Third party verification agent check – Credit event notice specified in the terms of the credit protection agreement		{ALPHANUM-1000}
STSSY 128	Third party verification agent check – Underlying exposure included in the reference portfolio		{ALPHANUM-1000}
STSSY 129	Third party verification agent check – Eligible criteria met at the time of inclusion in the reference portfolio		{ALPHANUM-1000}
STSSY 130	Third party verification agent check – Compliance with the replenishment conditions		{{ALPHANUM-1000}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSSY 131	Third party verification agent check – Losses consistent with originator's profit and loss statement		{ALPHANUM-1000}
STSSY 132	Third party verification agent check – Losses correctly allocated to investors		{ALPHANUM-1000}
STSSY 133	Third-party verification agent independent from originators, investors and (where applicable) the SSPE		{ALPHANUM-10000}
STSSY 134	Appointment of the third-party verification agent by the closing date		{ALPHANUM-10000}
STSSY 135	Third-party verification agent's check made on a sample basis		{ALPHANUM-10000}
STSSY 136	Possibility for investors to require the third-party verification agent to check any underlying exposure		{ALPHANUM-10000}
STSSY 137	Possibility for the third-party verification agent to have access to all relevant information		{ALPHANUM-10000}
STSS 138	Termination events		{ALPHANUM-10000}
STSS 139	Transaction documentation – Call rights		{ALPHANUM-10000}
STSS 140	Transaction documentation – Time call not structured to avoid allocating losses to credit enhancements positions		{ALPHANUM-10000}
STSS 141	Time call		{ALPHANUM-10000}
STSS 142	Funded credit protection – Collateral return to investors in order of the seniority of the tranches		{ALPHANUM-10000}
STSS 143	Termination of transaction by investors upon failure to pay the credit protection premium		{ALPHANUM-10000}
STSSY 144	Amount of synthetic excess spread to investors specified in transaction documentation and expressed as a fixed percentage of the total outstanding portfolio balance		{ALPHANUM-10000}
STSSY 145	Unused synthetic excess spread to be returned to originator		{ALPHANUM-10000}
STSSY 146	Originators using Internal-Ratings-Based approach – Total committed amount per year not higher than the one-year regulatory expected loss amounts		{ALPHANUM-10000}

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FIELD CODE	FIELD NAME	BOX TO COMPLETE	FIELD FORMAT
STSSY 147	Originators not using Internal-Ratings-Based approach – calculation of the one-year expected loss of the underlying portfolio be clearly determined in the transaction documentation		{ALPHANUM-10000}
STSSY 148	Synthetic excess spread conditions laid down in transaction documentation		{ALPHANUM-10000}
STSS 149	Credit protection used		{ALPHANUM-10000}
STSSY 150	Enforceability of the originator's right to use the collateral to meet the protection payment obligations of the investors through appropriate collateral arrangements		{ALPHANUM}
STSSY 151	Investors' right to receive any unused collateral when securitisation is unwound or as tranches amortise		{ALPHANUM-10000}
STSSY 152	Collateral invested in securities – Eligibility criteria and custody arrangement specified in transaction documentation		{ALPHANUM}
STSSY 153	Investors exposed to originator's credit risk		{ALPHANUM-10000}
STSSY 154	Legal opinion confirming the enforceability of the credit protection in all jurisdictions		{ALPHANUM-1000}
STSSY 155	High quality collateral – 0 % risk-weighted debt securities		{ALPHANUM-10000}
STSSY 156	High quality collateral – cash with a third-party credit institution with a credit quality step 3 or above		{ALPHANUM-10000}
STSSY 157	Derogation – collateral in the form of cash on deposit with the originator		{ALPHANUM}
STSSY 158	Collateral in the form of cash on deposit with the originator – permission by competent authority		{ALPHANUM}
STSSY 159	Transfer of collateral where third-party credit institution or originator no longer satisfies the minimum credit quality step		{ALPHANUM}
STSSY 160	Compliance with collateral requirements in the case of investments in credit linked notes issued by the originator		{ALPHANUM-1000}