

STIS field code	Mandatory/Optional	Field name	Box to complete	Field format	Field description	Technical guidance	STIS field name	STIS Content to be reported	Background information:		
									Article of regulation (EU) 2017/2402	Article of regulation (EU) 2019/980	
N0	STIS3	C	STIS notification identifier		NOTIFICATION_ID	The unique identifier assigned by ESMA to the previously notified STIS notification.  In the exceptional case of STIS notifications on securitizations for which multiple STIS notifications were submitted by different reporting entities on the same securitization identifier - STISA - Securitization unique identifier (as it may be the case for master trust securitizations or ASCF transactions with multiple sponsors), this field should contain the unique identifier of the STIS notification assigned by ESMA (STISA - Securitization unique identifier) followed by a 2-digit notification code.  This field should be left blank otherwise.	Notification identifier	Where reporting an update, the unique reference number assigned by ESMA to the previously notified STIS notification.	N/A	General Information	
N1		M	Securitization type	Private	[B/T]	Securitization type may be 'Public' or 'Private'.  Only possible values in Box to complete are "Public" and "Private".  Field codes are highlighted in amber if the field is left blank or has errors in format.	Securitization type		N/A	General Information	
N2	STIS0	M	Designated Entity LEI	81360006718E76D2F83	[E]	The LEI of the Designated Entity in accordance with Article 2(1) of Regulation (EU) 2017/2402.  The NRE code assigned to the STIS notification reporting entity should be authorized for this Designated Entity LEI for the date at which the notification will be submitted as final.  Field codes are highlighted in amber if the field is left blank or has errors in format.  Note: The relevant competent authority of the Designated entity is required during the registration process of this Designated Entity with the NRE system.  On LEI character alphabets codes should be reported in Box to complete where available.  Where multiple ISIN codes are reported, "-" separator should be used without any space.  The same ISIN should not be reported multiple times.	First contact point	Legal Entity Identifier (LEI) of the entity designated as the first contact point and name of the relevant competent authority.	Article 2(1)	General Information	Item 3.2 of Annex 39 of Commission Delegated Regulation (EU) 2019/980
N3	STIS1	C	Instrument ISIN	FR00061215170005612117;FR00061215170005612118;FR00061215170005612119	[ISN]	Where available, the international security identification code(s) (ISIN).  ISIN code should not be reported multiple times.  Field codes are highlighted in amber where: - the field has errors in format; or - the fields STIS1-ISN, STIS1-instrument code type and STIS1- Instrument code are left blank; or - the number of instrument code types is different from the number of instrument codes; or - field has errors in format.	Instrument identification code	Where available, the international security identification code (ISIN) codes. If no ISIN is available, then any other unique security code assigned to this securitization.			
N4	STIS1	C	Instrument code type		[ALPHANUM_32]	If no ISIN is available, the name of the unique security code assigned to the securitization.  Where multiple codes are reported, "-" separator should be used without any space between each code type. That may lead to repetition of the same code type (ICDP/CDSP).  Field codes are highlighted in amber where: - STIS1-instrument code type is left blank whereas STIS1-instrument code is reported; or - the fields STIS1-ISN, STIS1-instrument code type and STIS1- Instrument code are left blank; or - field has errors in format.					
N5	STIS1	C	Instrument code		[TEXT_100]	To be used to define the instrument code type (such as CDSIP). Where no international code is assigned to this securitization, at least one internal code should be reported in this field.  Where multiple codes are reported, "-" separator should be used without any space between each code. That may lead to repetition of the same code type (CDSP/ValueCDSP/Label).  Field codes are highlighted in amber where: - STIS1-instrument code is left blank whereas STIS1-instrument code type is reported; or - fields STIS1-ISN, STIS1-instrument code type and STIS1- Instrument code are left blank; or - the number of instrument code types is different from the number of instrument codes; or - field has errors in format.					
N6	STIS2	C	Originator LEI	81360006718E76D2F83	[E]	The LEI of the originator(s).  Where multiple LEI are reported, "-" separator should be used without any space between each code.  Field codes are highlighted in amber where: - neither Sponsor LEI nor Originator LEI is reported; or - field has errors in format.	Legal Entity Identifier (LEI)	The LEI of the originator(s) and sponsor(s) and, where available, original lender(s).	N/A	General Information	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
N7	STIS6	C	Originator country	ITALY	[COUNTRY_1U]	Select the relevant EEA country in the drop-down list of Box to complete.  Field codes are highlighted in amber where: - both Originator country and Originator country (if multiple countries) are left blank where Originator LEI is reported; or - both Originator country and Originator country (if multiple countries) are filled in; or - field has errors in format.	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), ISPE(s) and original lender(s).	Article 18 and 2(1)	General Information	N/A
N7	STIS6	C	Originator country (if multiple countries)		[COUNTRY_EU_1U*]	When several originators are reported, please use this Box to complete to report the full list of countries. "-" separator should be used between each EEA country (in the same order used for the originator LEI). That may lead to repetition of the same country (IRELAND/ITALY/JERLAND/CYC/CYR/BA).  Field codes are highlighted in amber where: - both Originator country and Originator country (if multiple countries) are left blank where originator LEI is reported; or - both Originator country and Originator country (if multiple countries) are filled in; or - the number of Originator LEIs is different from the number of Originator countries (if multiple countries); or - only one country is reported; or - field has errors in format.	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), ISPE(s) and original lender(s).	Article 18 and 2(1)	General Information	N/A
N8	STIS2	C	Sponsor LEI		[E]	Sponsor LEI should be reported in Box to complete for each sponsor in that securitization. At least one Sponsor LEI or Originator LEI should be provided. Reported LEIs should exist at the GLEIF database.  Where multiple LEI are reported, "-" separator should be used without any space between each code.  Field codes are highlighted in amber where: - neither Sponsor LEI nor Originator LEI is reported; or - field has errors in format.	Legal Entity Identifier (LEI)	The LEI of the originator(s) and sponsor(s) and, where available, original lender(s).	N/A	General Information	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
N9	STIS6	C	Sponsor country		[COUNTRY_1U]	Select the relevant EEA country in the drop-down list of Box to complete.  Field codes are highlighted in amber where: - both Sponsor country and Sponsor country (if multiple countries) are left blank where Sponsor LEI is reported; or - both Sponsor country and Sponsor country (if multiple countries) are filled in; or - field has errors in format.	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), ISPE(s) and original lender(s).	Article 18 and 2(1)	General Information	N/A
N9	STIS6	C	Sponsor country (if multiple countries)		[COUNTRY_EU_1U*]	When several sponsors are reported, please use this Box to complete to report the full list of countries. "-" separator should be used between each EEA country (in the same order used for the sponsor LEI). That may lead to repetition of the same country (IRELAND/ITALY/JERLAND/CYC/CYR/BA).  Field codes are highlighted in amber where: - both Sponsor country and Sponsor country (if multiple countries) are left blank where Sponsor LEI is reported; or - both Sponsor country and Sponsor country (if multiple countries) are filled in; or - the number of Sponsor LEIs is different from the number of Sponsor countries (if multiple countries); or - only one country is reported; or - field has errors in format.	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), ISPE(s) and original lender(s).	Article 18 and 2(1)	General Information	N/A
N10	STIS2	O	Original Lender LEI		[E]	Original lender LEI should be reported in Box to complete where available. Where reported, this LEI should exist at the GLEIF database.  Where multiple LEI are reported, "-" separator should be used without any space between each code.  Field codes are highlighted in amber where: - the field has errors in format.	Legal Entity Identifier (LEI)	The LEI of the originator(s) and sponsor(s) and, where available, original lender(s).	N/A	General Information	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
N11	STIS6	O	Original Lender Country		[COUNTRY_WORLD*]	Original lender country should be reported in Box to complete where available.  When only one original lender is reported, please use this Box to complete to report the unique country.  Select the relevant country in the drop-down list of Box to complete.  Field codes are highlighted in amber where: - Original Lender Country and Multiple countries Box to complete is left blank whereas Original Lender LEI is filled in; or - both Original Lender Country and Original Lender Country (if multiple countries) are filled in; or - field has errors in format.	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), ISPE(s) and original lender(s).	Article 18 and 2(1)	General Information	N/A
N11	STIS6	C	Original Lender Country (if multiple countries)		[COUNTRY_WORLD*_10T]	When several original lenders are reported, please use this Box to complete to report the full list of countries. "-" separator should be used between each country (in the same order used for the original lender LEI). That may lead to repetition of the same country (IRELAND/ITALY/JERLAND/CYC/CYR/BA).  Field codes are highlighted in amber where: - the original lender country is not consistent with the Original Lender LEI; or - both Original Lender Country and Original Lender Country (if multiple countries) are filled in; or - the number of Original Lender LEIs is different from the number of Original Lender countries (if multiple countries); or - only one country is reported; or - field has errors in format.	Country of establishment	Where available, the country of establishment of the originator(s), sponsor(s), ISPE(s) and original lender(s).	Article 18 and 2(1)	General Information	N/A

N12	ST558	D	SDFP Country	ITALY	(COUNTRY_EU)	The country of establishment of the SDFP(s)	SDFP country should be reported in Box to complete where available. When several SDFP exist and they have the same country, please fill in the country only once. Select the relevant EEA country in the drop-down list. Field codes are highlighted in amber where the field has errors in format. When several SDFP exist and they do not have the same country, please use this Box to complete to report the full list of EEA countries. " / " separator should be used between each country. That may lead to the registration of the same country (IRELAND/ITALY/IRELAND/CZECHIA). Field codes are highlighted in amber where: - both SDFP country and SDFP Country of multiple countries are filled in; or - only one country is reported; or - field has errors in format.	Country of establishment	Where available, the country of establishment of the enterprise(s), sponsor(s), SDFP(s) and original lender(s). Article 18 and 27(1)	General Information	N/A
N12	ST558	C	SDFP Country (if multiple countries)		(COUNTRY_EU_list)	The country of establishment of the SDFP(s) (if multiple SDFPs from different countries)	The unique non-ABC securitisation identifier which remains unchanged throughout the entire securitisation life cycle – consists of the following components: a) The Legal Entity Identifier (LEI) of the initial disclosure reporting entity under the disclosure reports which submitted the initial information; b) The letter "N" for non-ABC securitisation; c) The four-digit year that the first securities of the securitisation were issued (e.g. 2009). d) The two-digit sequential number corresponding to the order in which information about each securitisation is made available under the disclosure reports (with the same identifier as referred to in points (a), (b) and (c), for example 01 if this is the first securitisation in that year, 02 if this is the third securitisation in that year, and so on. In the event of multiple simultaneous securitisations, the disclosure reporting entity can define the order of each securitisation at its discretion. Field codes are highlighted in amber where: - both SDFP country and SDFP Country of multiple countries are filled in; or - only one country is reported; or - field has errors in format.	Unique identifier	The unique identifier assigned by the reporting entity in accordance with Article 12(1) of Delegated Regulation (EU) 2020/1224.	General Information	N/A
N15	ST564	M	Multiple STS notifications flag	N	(Y/N)	Indicates whether several STS notifications may be issued for this securitisation identifier	Box to complete should contain "Y" where several STS notifications may be issued for the same securitisation identifier by the same reporting entity. Field codes are highlighted in amber where: - field is left blank and Multiple STS notifications flag is equal to "Y"; or - field has errors in format.	Unique identifier	The unique identifier assigned by the reporting entity in accordance with Article 12(1) of Delegated Regulation (EU) 2020/1224.	General Information	N/A
N16	ST564	C	Multiple STS notification reason		(Minor/True/Other)	Indicates the reason for which several STS notifications may be issued for this securitisation identifier	Box to complete should contain the reason why several STS notifications may be issued for the same securitisation identifier by the same reporting entity. Only possible values in Box to complete are: - Minor - True - Other Field codes are highlighted in amber where: - field is left blank and Multiple STS notification flag is equal to "Y"; or - field has errors in format.	Unique identifier	The unique identifier assigned by the reporting entity in accordance with Article 12(1) of Delegated Regulation (EU) 2020/1224.	General Information	N/A
N17	ST564	C	Multiple STS notification comment		(TEXT 5000)	Indicates the reason for which several STS notifications may be issued for this securitisation identifier	Box to complete should contain additional explanation when several STS notifications may be issued for the same securitisation identifier by the same reporting entity. Field codes are highlighted in amber where: - field is left blank and Multiple STS notifications flag is equal to "Y"; or - field has errors in format.	Unique identifier	The unique identifier assigned by the reporting entity in accordance with Article 12(1) of Delegated Regulation (EU) 2020/1224.	General Information	N/A
N18	ST565	C	Prospectus Country		(COUNTRY_EU)	For public securitisations that are not exempt from the obligation to publish a prospectus, the country of the relevant competent authority issuing the prospectus should be provided	Mandatory for public securitisations that are not exempt from the obligation to publish a prospectus. For all private securitisations and public securitisations that are exempt from the obligation to publish a prospectus, this field may be left blank. Field codes are highlighted in amber for public securitisations where: - ST565-prospectus country is left blank and no exemption on prospectus is reported; or - field has errors in format.	Prospectus identifier	Where available, the prospectus identifier as provided by the relevant competent authority.	General Information	N/A
N19	ST565	C	Prospectus identifier		(TEXT 100)	For public securitisations that are not exempt from the obligation to publish a prospectus, the prospectus identifier should be provided	Mandatory for public securitisations that are not exempt from the obligation to publish a prospectus. For all private securitisations and public securitisations that are exempt from the obligation to publish a prospectus, this field may be left blank. Where the prospectus identifier is not yet available at the initial notification date, then the final prospectus identifier should be reported as soon as possible and at the latest no later than 15 days after the closing of the transaction. Where the relevant competent authority does not provide a prospectus identifier, the prospectus identifier field should be filled in with "Not provided by the relevant competent authority". Field codes are highlighted in amber for public securitisations where: - ST565-prospectus country is left blank and no exemption on prospectus is reported; or - field has errors in format.	Prospectus identifier	Where available, the prospectus identifier as provided by the relevant competent authority.	General Information	N/A
N20	ST565	C	Exemption on Prospectus		(TEXT 5000)	Where the public securitisation is exempt from publishing a prospectus, concise explanation explaining why this is the case including reference to the relevant article of the prospectus regulation	Mandatory for public securitisations that are exempt from the obligation to publish a prospectus. For all securitisations that are not exempt from the obligation to publish a prospectus, this field should be left blank. Field codes are highlighted in amber for public securitisations where: - ST565-Exemption on prospectus, ST565-Prospectus Country and ST565-Prospectus identifier are left blank; or - ST565-Exemption on prospectus, ST565-Prospectus Country and ST565-Prospectus identifier are filled; or - field has errors in format.	Prospectus identifier	Where available, the prospectus identifier as provided by the relevant competent authority.	General Information	N/A
N21	ST561	M	Issue date	2024-09-24	(DATE_TEXT YYYY-MM-DD)	When a prospectus is drawn up in compliance with Regulation (EU) 2017/1230, the date on which the prospectus was approved. If not, the closing date of the most recent subscription	The notification may be submitted as a draft notification in advance of the issue date but should be submitted as a final STS notification at the issue date at the earliest. Example: 2020-01-31 (date format) Field codes are highlighted in amber where field is left blank or has errors in format.	Issue date	When a prospectus is drawn up in compliance with Regulation (EU) 2017/1230, the date on which the prospectus was approved. In all other cases, the closing date of the most recent subscription.	General Information	N/A
N22	ST566	C	Securitisation Repository name	European DataWarehouse GmbH	(LIST)	Select the name of the registered securitisation repository as it is available under the list of registered Securitisation Repositories published on the ESMA website	Mandatory only to public securitisations. The field may be left blank for private securitisations. Select in the drop-down list the relevant name of the Securitisation Repository as it is available under the list of registered Securitisation Repositories published on the ESMA website at <a href="https://www.esma.europa.eu/infocentre/faq-library/esma_register_sec_also">https://www.esma.europa.eu/infocentre/faq-library/esma_register_sec_also</a> . Field codes are highlighted in amber where field is left blank for public securitisations or field has errors in format.	Securitisation Repository	Where available, the name of the registered securitisation repository.	General Information	N/A
N23	ST567	M	Securitisation name	Significa CQ 2024 S.r.l.	(TEXT 100)	The securitisation name.	Field codes are highlighted in amber where field is left blank or has errors in format. Box to complete should contain the name of the securitisation.	Securitisation name	The securitisation name.	General Information	Section 4 of Annex 9 of Commission Delegated Regulation (EU) 2020/900
N25	ST5810	M	Underlying exposure classification	credit facilities provided to individuals for personal, family or household consumption purposes	(LIST)	The type of underlying exposures including: 1) residential mortgages; 2) commercial mortgages; 3) credit facilities provided to individuals for personal, family or household consumption purposes; 4) credit facilities, including loans and leases, provided to any type of enterprise or corporation; 5) auto loans/leases; 6) credit card receivables; 7) trade receivables; 8) others. Select in the drop-down list the relevant underlying exposure classification. Field codes are highlighted in amber if the field is left blank or has errors in format.	Underlying exposure classification	The type of underlying exposure including: 1) residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 2(1)(2) of Regulation (EU) No 2012/2813 and qualifying for the credit quality step 1 or above as set out in that Regulation; 2) commercial loans that are secured by one or more mortgages on commercial immovable property, including offices or other commercial premises; 3) credit facilities provided to individuals for personal, family or household consumption purposes; 4) credit facilities, including loans and leases, provided to any type of enterprise or corporation; 5) auto loans/leases; 6) credit card receivables; 7) trade receivables; 8) other underlying	General Information	N/A	
N26	ST5812	F	Initial notification date		(DATE_TEXT YYYY-MM-DD)	The initial date of notification to ESMA of the STS notification.	The initial notification date should be left empty. For STS notifications reported before the new Register goes live, the initial notification date will be automatically retrieved from the list of traditional securitisations meeting the STS requirements ( <a href="https://www.esma.europa.eu/infocentre/faq-library/esma_register_sec_also">https://www.esma.europa.eu/infocentre/faq-library/esma_register_sec_also</a> ). For STS notifications reported after the new Register goes live, the initial notification date will be retrieved from the first successful submission date of the final STS notification. The initial notification date in Box should be filled in with the date when the notification file is submitted as a draft STS notification. The notification date is published in the public register of STS notifications will be computed by the system from the date when the draft STS notification will be submitted as final. The notification may be submitted as a draft notification in advance of the issue date of the securitisation but will be submitted as a final STS notification at the issue date at the earliest. Example: 2020-01-31 (date format) Field codes are highlighted in amber where: - field is left blank; or - last notification date is in the future; or - field has errors in format.	Notification date	The date of notification to ESMA.	General Information	N/A
N27	ST5812	M	Last notification date		(DATE_TEXT YYYY-MM-DD)	The date the STS notification was submitted.	The notification may be submitted as a draft notification in advance of the issue date of the securitisation but will be submitted as a final STS notification at the issue date at the earliest. Example: 2020-01-31 (date format) Field codes are highlighted in amber where: - field is left blank; or - last notification date is in the future; or - field has errors in format.	Notification date	The date of notification to ESMA.	General Information	N/A

N28	ST033	M	Authorized Third party flag	Y	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, indicate the compliance with the STS criteria was confirmed by the authorized third party firm. "N" is reported where no authorized third party has provided STS verification services.	(Y/N)	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, indicate the compliance with the STS criteria was confirmed by the authorized third party firm. "N" is reported where no authorized third party has provided STS verification services.	Box to complete should contain "Y" when an authorized third party has provided STS verification services and confirmed the compliance with the STS criteria. Field codes are highlighted in amber if the field is left blank or has errors in format.	Authorized Third party	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, a statement that complies with the STS criteria was confirmed by that authorized third party firm.	Article 2(12)	General Information	N/A
N29	ST033	C	Authorized Third party statement	Y	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, a statement that complies with the STS criteria was confirmed by that authorized third party.	(TEXT:5000)	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, a statement that complies with the STS criteria was confirmed by that authorized third party.	Field is mandatory in box to complete when Authorized Third Party flag for ST033 is reported with "Y". Field codes are highlighted in amber where: - field is left blank and "Y" is reported for the authorized third party flag; or - field is filled in and "N" is reported for the authorized third party flag; or - field has errors in format.	Authorized Third party	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, a statement that complies with the STS criteria was confirmed by that authorized third party firm.	Article 2(12)	General Information	N/A
N30	ST034	C	Authorized Third Party name	Y	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, the name of the authorized third party.	(TEXT:100)	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, the name of the authorized third party.	Field is mandatory in box to complete when Authorized Third Party flag for ST033 is reported with "Y". Field codes are highlighted in amber where: - field is left blank and "Y" is reported for the authorized third party flag; or - field is filled in and "N" is reported for the authorized third party flag; or - field has errors in format.	Authorized Third party	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, the name of the authorized third party, name and the country of establishment.	Article 2(12)	General Information	N/A
N31	ST034	C	Authorized Third party country	Y	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, the country of establishment of the authorized third party.	(COUNTRY:10)	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, the country of establishment of the authorized third party.	Field is mandatory in box to complete when Authorized Third Party flag for ST033 is reported with "Y". Field codes are highlighted in amber where: - field is left blank and "Y" is reported for the authorized third party flag; or - field is filled in and "N" is reported for the authorized third party flag; or - field has errors in format.	Authorized Third party	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, the name of the third party, name and the country of establishment.	Article 2(12)	General Information	N/A
N32	ST035	C	Authorized Third party Competent Authority	Y	The name of the competent authority that has authorized the third party as available on EMIS website under the list of Competent Authority supervising companies of third parties under Article 2(5) of Regulation (EU) 2017/2402.	(CA_CODE)	The name of the competent authority that has authorized the third party as available on EMIS website under the list of Competent Authority supervising companies of third parties under Article 2(5) of Regulation (EU) 2017/2402.	Field is mandatory in box to complete when Authorized Third Party flag for ST033 is reported with "Y". Field codes are highlighted in amber where: - field is left blank and "Y" is reported for the authorized third party flag; or - field is filled in and "N" is reported for the authorized third party flag; or - field has errors in format.	Authorized Third party	Where an authorized third party has provided STS verification services in accordance with Article 2(2) of Regulation (EU) 2017/2402, the name of the competent authority that has authorized it.	Article 2(12)	General Information	N/A
N33	ST037	M	Originator for original lender is not a Credit Institution	Y	A check box as to whether the originator or original lender is a credit institution or investment firm established in the Union.	(Y/N)	A check box as to whether the originator or original lender is a credit institution or investment firm established in the Union.	Check box in box to complete should contain "Y" when the originator or original lender is a credit institution or investment firm established in the Union. Field codes are highlighted in amber where it is not the case or the field has errors in format.	Originator (or original lender) not a credit institution or investment firm established in the Union.	A "Yes" or "No" statement as to whether the originator or original lender is a credit institution or investment firm established in the Union.	Article 2(1)	Confirmation	N/A
N34	ST038	M	Credit granting criteria compliance confirmation	Y	Confirmed	(Confirmed/Unconfirmed/N/A)	Confirmed	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - "Unconfirmed" is reported; or - field is left blank; or - "N/A" is not reported in box to complete and ST037 field is "Y"; or - field has errors in format.	Confirmed	Where the answer to field ST037 is "Yes", confirmation that the originator or original lender's credit granting criteria, processes and systems in place are executed in accordance with Article 9 of Regulation (EU) 2017/2402.	Article 2(1)	Confirmation	N/A
N35	ST038	O	Credit granting criteria compliance comment	Y	Under the United States Subscription Agreement, Creditors, in its capacity as Originator, has represented and warranted to the Joint Lead Managers and the Co-organizers that (i) it has applied to the Receivables the same sound and well-defined criteria for credit granting which it applies to non-secured exposures in accordance with the requirements of article 10(1) of the EU Securitisation Regulation, (ii) it has clearly established the processes for approving and, where relevant, monitoring, reviewing and enforcing the Receivables as it applies to the exposures it holds; and (iii) it has sufficient systems in place to apply these criteria and processes in order to ensure that credit-granting is based on a thorough assessment of the debtors' creditworthiness taking appropriate account of factors relevant to verifying the present and the Debtors meeting their obligations under the Loan Agreement.	(TEXT:5000)	Under the United States Subscription Agreement, Creditors, in its capacity as Originator, has represented and warranted to the Joint Lead Managers and the Co-organizers that (i) it has applied to the Receivables the same sound and well-defined criteria for credit granting which it applies to non-secured exposures in accordance with the requirements of article 10(1) of the EU Securitisation Regulation, (ii) it has clearly established the processes for approving and, where relevant, monitoring, reviewing and enforcing the Receivables as it applies to the exposures it holds; and (iii) it has sufficient systems in place to apply these criteria and processes in order to ensure that credit-granting is based on a thorough assessment of the debtors' creditworthiness taking appropriate account of factors relevant to verifying the present and the Debtors meeting their obligations under the Loan Agreement.	Field should be left blank where ST038 Credit granting criteria compliance confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or the field has errors in format.	Confirmation that the credit granting complies with Article 9	Where the answer to field ST037 is "Yes", confirmation that the originator or original lender's credit granting criteria, processes and systems in place are executed in accordance with Article 9 of Regulation (EU) 2017/2402.	Article 2(1)	Confirmation	N/A
N36	ST039	M	Credit granting criteria supervision confirmation	Y	Confirmed	(Confirmed/Unconfirmed/N/A)	Confirmed	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field codes are highlighted in amber where: - "Unconfirmed" is reported; or - field is left blank; or - "N/A" is not reported in box to complete and ST037 field is "Y"; or - field has errors in format.	Confirmed	Where the answer to field ST037 is "Yes", confirmation that the credit granting is subject to supervision.	Article 2(1)	Confirmation	N/A
N37	ST039	O	Credit granting criteria supervision comment	Y	The Originator is a financial intermediary incorporated under the laws of the Republic of Italy as a single shareholder joint stock company (societa per azioni) or similar entity, entered in the register of financial intermediaries held by the Bank of Italy pursuant to Article 100 of the Consolidated Banking Act under no. 33313 and in the register of payment institutions pursuant to Article 146-ter of the Consolidated Banking Act under no. 33313 and it is subject to supervision. For further details, reference is made to the section of the Prospectus headed "The Originator and the Service".	(TEXT:5000)	The Originator is a financial intermediary incorporated under the laws of the Republic of Italy as a single shareholder joint stock company (societa per azioni) or similar entity, entered in the register of financial intermediaries held by the Bank of Italy pursuant to Article 100 of the Consolidated Banking Act under no. 33313 and in the register of payment institutions pursuant to Article 146-ter of the Consolidated Banking Act under no. 33313 and it is subject to supervision. For further details, reference is made to the section of the Prospectus headed "The Originator and the Service".	Field should be left blank where ST039 Credit granting criteria supervision confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or the field has errors in format.	Confirmed	Where the answer to field ST037 is "Yes", confirmation that the credit granting is subject to supervision.	Article 2(1)	Confirmation	N/A
N38	ST030	M	True sale or assignment transfer confirmation	Y	Confirmed	(Confirmed/Unconfirmed)	Confirmed	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	Confirmed	Transfer of the underlying exposures by true sale or assignment.	Article 2(1)	Concise Explanation	Item 3.3 of Annex 39 of Commission Delegated Regulation (EU) 2019/980
N39	ST030	M	True sale or assignment transfer explanation	Y	Pursuant to the Receivables Purchase Agreement, the Originator has assigned and transferred, without recourse (and without and in block (in whole)) to the issuer, which has purchased, without recourse (and without and in block (in whole)) in accordance with the combined provisions of Articles 1 and 4 of the Securitisation Law and Article 58 of the Consolidated Banking Act, all of its rights, title and interest in and to the Portfolio. The transfer of the Receivables included in the Portfolio has been irrevocable and enforceable against the originator and any third party creditors of the Originator (including any insolvency receiver of the issuer) through (i) the publication of a notice of transfer in the Official Gazette No. 239 Part II of 17 September 2024, and (ii) the registration of the transfer in the Companies Register of Milan Monza Monza (last on 13 September 2024). The true nature of the transfer of the Receivables and the validity and enforceability of the same is covered by the legal opinion issued by the legal counsel to the Co-Organizers and the Joint Lead Managers, which has been made available to PCS and may be disclosed to any relevant competent authority referred to in Article 24 of the EU Securitisation Regulation.	(TEXT:10000)	Pursuant to the Receivables Purchase Agreement, the Originator has assigned and transferred, without recourse (and without and in block (in whole)) to the issuer, which has purchased, without recourse (and without and in block (in whole)) in accordance with the combined provisions of Articles 1 and 4 of the Securitisation Law and Article 58 of the Consolidated Banking Act, all of its rights, title and interest in and to the Portfolio. The transfer of the Receivables included in the Portfolio has been irrevocable and enforceable against the originator and any third party creditors of the Originator (including any insolvency receiver of the issuer) through (i) the publication of a notice of transfer in the Official Gazette No. 239 Part II of 17 September 2024, and (ii) the registration of the transfer in the Companies Register of Milan Monza Monza (last on 13 September 2024). The true nature of the transfer of the Receivables and the validity and enforceability of the same is covered by the legal opinion issued by the legal counsel to the Co-Organizers and the Joint Lead Managers, which has been made available to PCS and may be disclosed to any relevant competent authority referred to in Article 24 of the EU Securitisation Regulation.	Box to complete should contain the concise explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.	Transfer of the underlying exposures by true sale or assignment.	A concise explanation of how the transfer of the underlying exposures is made by means of true sale or transfer with the same legal effect as to enforceable against the seller or any third party creditor.	Article 2(1)	Concise Explanation	Item 3.3 of Annex 39 of Commission Delegated Regulation (EU) 2019/980
N40	ST021	M	Subject to severe drawback	Y	A check box as to whether any of the severe drawback provisions referred to in Article 2(2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	(Y/N)	A check box as to whether any of the severe drawback provisions referred to in Article 2(2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	Check box in box to complete should contain "Y" where any of the severe drawback provisions referred to in points (a) or (b) of Article 2(2) of Regulation (EU) 2017/2402 are found in the securitisation and "N" otherwise. Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Y"; or - field has errors in format.	Severe drawback	A concise explanation on whether any of the severe drawback provisions referred to in Article 2(2)(a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	Article 2(1)	Concise Explanation	Item 3.3 of Annex 39 of Commission Delegated Regulation (EU) 2019/980
N41	ST021	C	Subject to severe drawback explanation	Y	A concise explanation on whether any of the severe drawback provisions referred to in Article 2(2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	(TEXT:10000)	A concise explanation on whether any of the severe drawback provisions referred to in Article 2(2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	Field should be left blank when "Subject to severe drawback" check box is "N". Field codes are highlighted in amber where: - field is left blank and "Subject to severe drawback" check box is "Y"; or - field is not left blank and "Subject to severe drawback" check box is "N"; or - field has errors in format.	Severe drawback	A concise explanation on whether any of the severe drawback provisions referred to in Article 2(2)(a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation.	Article 2(1)	Concise Explanation	Item 3.3 of Annex 39 of Commission Delegated Regulation (EU) 2019/980
N42	ST022	M	Drawback provisions exemption confirmation	Y	N/A	(Confirmed/Unconfirmed/N/A)	N/A	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.	Confirmed	Exemption for drawback provisions in national insolvency law.	Article 2(1)	Confirmation	Item 3.3 of Annex 39 of Commission Delegated Regulation (EU) 2019/980
N43	ST022	O	Drawback provisions exemption comment	Y	Confirmed	(TEXT:5000)	Confirmed	Field should be left blank where ST022 Drawback provisions exemption confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.	Confirmed	A confirmation whether the provisions referred to in Article 2(2) of Regulation (EU) 2017/2402 apply.	Article 2(1)	Confirmation	Item 3.3 of Annex 39 of Commission Delegated Regulation (EU) 2019/980

844	ST023	M	The seller is not the original lender flag	N	(Y/N)	Indicator that the seller is not the original lender	Check box to Box to complete should contain: - "Y" where the seller is not the original lender - "N" where the seller is the original lender Field codes are highlighted in amber if the field is left blank or has errors in format.						
845	ST023	M	Transfer where the seller is not the original lender confirmation	N/A	(Confirmed/Unconfirmed)	Confirmation and mandatory explanation that the securitisation complies with Article 20(1) to 20(3) of Regulation (EU) 2017/2402 (where the seller is not the original lender)	Field codes are highlighted in amber where: - Field is left blank, or - "Unconfirmed" is reported, or - "N/A" is not reported and ST023 check-box is "Y", or - "N/A" is reported and ST023 check-box is "Y", or - "N/A" is reported and ST023 check-box is "N".	Transfer where the seller is not the original lender	Where the seller is not the original lender, a statement confirming that the securitisation complies with Article 20(1) to 20(3) of Regulation (EU) 2017/2402.	Article 20(4)	Confirmation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/780	
846	ST023	C	Transfer where the seller is not the original lender explanation	N/A	(TEXT/1000)		Field codes are highlighted in amber where ST023-Transfer where the seller is not the original lender confirmation is equal to N/A Field codes are highlighted in amber where it is not the case or field has errors in format.						
847	ST024	M	Transfer at a later stage confirmation	N/A	(Confirmed/Unconfirmed)	Where the transfer of the underlying exposures is performed by means of an assignment and perfected at a later stage than at the closing of the securitisation, confirmation and concise explanation on how and whether that perfection is effected at least through the required minimum pre-determined event triggers as listed in Article 20(5) of Regulation (EU) 2017/2402.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported in Box to complete only where the transfer of the underlying exposures is not performed by means of an assignment and perfected at a later stage than at the closing of the securitisation. "Confirmed" should be reported where that perfection (at a later stage than at the closing of the securitisation) is effected at least through the required minimum pre-determined event triggers as listed in Article 20(5) of Regulation (EU) 2017/2402. Field codes are highlighted in amber where: - Field is left blank, or - Field is equal to "Unconfirmed", or - Field has errors in format.						
848	ST024	C	Transfer at a later stage explanation	N/A	(TEXT/1000)		Field codes are highlighted in amber where ST024-Transfer at a later stage confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.	Transfer performed by means of an assignment and perfected at a later stage	Where the transfer of the underlying exposures is performed by means of an assignment and perfected at a later stage than at the closing of the securitisation, a concise explanation on how and whether that perfection is effected at least through the required minimum pre-determined event triggers as listed in Article 20(5) of Regulation (EU) 2017/2402. Where alternative mechanisms of transfer are used, a confirmation that an involvement of the originator would not prejudice or prevent the SPC from enforcing its rights pursuant to Article 20(5) of Regulation (EU) 2017/2402.	Article 20(5)	Concise Explanation	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/780	
849	ST024	M	Alternative mechanism confirmation	N/A	(Confirmed/Unconfirmed)	Where alternative mechanisms of transfer are used, confirmation and optional comment that an involvement of the originator would not prejudice or prevent the SPC from enforcing its rights pursuant to Article 20(5) of Regulation (EU) 2017/2402.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported. Box to complete only where alternative mechanisms of transfer are not used. Field codes are highlighted in amber where: - Field is left blank, or - Field is equal to "Unconfirmed", or - Field has errors in format.						
850	ST024	O	Alternative mechanism comment	N/A	(TEXT/1000)		Box to complete may contain the concise explanation where ST024-Alternative mechanism confirmation is not "N/A". Field should be left blank where ST024-Alternative mechanism confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.						
851	ST025	M	Representations and warranties confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and concise explanation on how and whether there are representations and warranties provided by the seller that the underlying exposures included in the securitisation are not encumbered or otherwise in a condition that can be foreseen to adversely affect the enforceability of the true sale or assignment or transfer with the same legal effect pursuant to Article 20(5) of Regulation (EU) 2017/2402.	Field codes are highlighted in amber where: - Field is left blank, or - Field is equal to "Unconfirmed", or - Field has errors in format.	Representations and warranties	A concise explanation on how and whether there are representations and warranties provided by the seller that the underlying exposures included in the securitisation are not encumbered or otherwise in a condition that can be foreseen to adversely affect the enforceability of the true sale or assignment or transfer with the same legal effect.	Article 20(6)	Concise Explanation	Item 2.2.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/780	
852	ST025	M	Representations and warranties explanation	Confirmed	(TEXT/1000)		Field codes are highlighted in amber if the field is left blank or has errors in format.						
853	ST026	M	Underlying exposures eligibility criteria confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and concise explanation on how the underlying exposures transferred from, or assigned by, the seller to the SPC meet predetermined, clear and documented eligibility criteria which do not allow for active portfolio management of those exposures on a discretionary basis pursuant to Article 20(7) of Regulation (EU) 2017/2402.	Field codes are highlighted in amber where: - Field is left blank, or - Field is equal to "Unconfirmed", or - Field has errors in format.						
854	ST026	M	Underlying exposures eligibility criteria explanation	Confirmed	(TEXT/1000)	The underlying exposures included in the Portfolio have been selected by the Originator on the basis of the Criteria set forth under the Receivables Purchase Agreement. For further details, reference is made to the sections of the Prospectus headed "Description of the Transaction Documents", "Receivables Purchase Agreement" and "The Portfolio".	Box to complete should contain the concise explanation.						
855	ST026	M	Underlying exposures selection process confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and concise explanation on how the underlying exposures transferred from, or assigned by, the seller to the SPC meet predetermined, clear and documented eligibility criteria which do not allow for active portfolio management of those exposures on a discretionary basis pursuant to Article 20(7) of Regulation (EU) 2017/2402.	Field codes are highlighted in amber where: - Field is left blank, or - Field is equal to "Unconfirmed", or - Field has errors in format.						
856	ST026	M	Underlying exposures selection process explanation	Confirmed	(TEXT/1000)	The "Receivables originated or transferred into" at the Valuation Date, comply with the Criteria set forth under the Receivables Purchase Agreement. For further details, reference is made to the sections of the Prospectus headed "Description of the Transaction Documents", "Receivables Purchase Agreement" and "The Portfolio". In addition, under the Receivables Purchase Agreement, the parties thereto have acknowledged that the disposal of the Receivables is permitted only in the following circumstances: (i) from the issuer to the Originator, in case of any breach of representations and warranties by the Originator pursuant to the terms of the Warranty and Indemnity Agreement, (ii) from the issuer to the Originator, in case of repurchase of individual Receivables pursuant to the terms of the Receivables Purchase Agreement, (iii) from the issuer to the Originator, in case of repurchase of the Portfolio in the context of an early redemption of the Notes in accordance with Condition 3.3 (Early Redemption upon exercise of the Originator Call Option) and Condition 3.4 (Optional Redemption for taxation reasons) pursuant to the terms of the Terms and Conditions and the Interest Rate Agreement, and (iv) from the issuer (or the Representative of the Noteholders on its behalf) to third parties in case of disposal of the Portfolio following the delivery of a Trigger Notice pursuant to the terms of the	Field codes are highlighted in amber if the field is left blank or has errors in format.	Eligibility criteria which do not allow for active portfolio management of the underlying exposures on a discretionary basis	A concise explanation on how the underlying exposures transferred from, or assigned by, the seller to the SPC meet predetermined, clear and documented eligibility criteria which do not allow for active portfolio management of those exposures on a discretionary basis. The selection and transfer of the underlying exposures to the securitisation is based on clear processes which facilitate the identification of which exposures are selected for or transferred into the securitisation, and that they do not allow for active portfolio management on a discretionary basis.	Article 20(6)	Concise Explanation	Section 2 of Annex 19 of Commission Delegated Regulation (EU) 2019/780	
857	ST027	M	Homogeneity of assets confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and detailed explanation as to the homogeneity of the pool of underlying exposures being the securitisation pursuant to Article 20(8) of Regulation (EU) 2017/2402. For that purpose, include a reference to the EBA RTS on homogeneity of assets pursuant to Article 20(8) of Regulation (EU) 2017/2402, and explain in detail how each of the conditions specified in the Article 1 of that Delegated Regulation are met.	Field codes are highlighted in amber where: - Field is left blank, or - Field is equal to "Unconfirmed", or - Field has errors in format.	Homogeneity of assets	A detailed explanation to the homogeneity of the pool of underlying exposures being the securitisation. For that purpose, include a reference to the EBA RTS on homogeneity of assets pursuant to Article 20(8) of Regulation (EU) 2017/2402, and explain in detail how each of the conditions specified in the Article 1 of that Delegated Regulation are met.	Article 20(8)	Detailed Explanation	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/780	
858	ST027	M	Homogeneity of assets explanation	Confirmed	(TEXT/1000)		Field codes are highlighted in amber if the field is left blank or has errors in format.						
859	ST028	M	Is a securitisation confirmation	Confirmed	(Confirmed/Unconfirmed)	Confirmation and optional comment that the underlying exposures do not include any securitisation features	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - Field is left blank, or - Field is equal to "Unconfirmed", or - Field has errors in format.						

Item	Code	Category	Description	Reference	Requirement	Field Codes	Underlying Exposure Obligations	Article	Confirmation	Item Reference
N60	ST6328	O	No re-securitisation comment	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that, as at the Valuation Date and as at the Transfer Date, the Portfolio does not comprise any securitisation positions. For further details, reference is made to the sections of the Prospectus headed "The Portfolio" and "Description of the Transaction Documents - Warranty and Indemnity Agreement".	(TEXT-0000)	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	Underlying Exposure Obligations re-securitisation	Article 20(9)	Confirmation	Item 2.2.f of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N61	ST6329	M	Soundness of the underlying standards (ordinary course of business) confirmation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that the business has been (i) disclosed to the Originator's ordinary course of business and (ii) originated by the Originator in accordance with credit policies which are not less stringent than those that the Originator applied at the time of origination to similar exposures that have not been assigned in the context of the Securitisation. For further details, reference is made to the sections of the Prospectus headed "The Portfolio" and "Description of the Transaction Documents - Warranty and Indemnity Agreement".	(Confirmed/Unknown format)	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.	Soundness of the underlying standards			
N62	ST6329	M	Soundness of the underlying standards (ordinary course of business) explanation	Under the Warranty and Indemnity Agreement, the Originator has represented and warranted that the business has been (i) disclosed to the Originator's ordinary course of business and (ii) originated by the Originator in accordance with credit policies which are not less stringent than those that the Originator applied at the time of origination to similar exposures that have not been assigned in the context of the Securitisation. For further details, reference is made to the sections of the Prospectus headed "The Portfolio" and "Description of the Transaction Documents - Warranty and Indemnity Agreement".	(TEXT-32702)	Box to complete should contain the detailed explanation.				
N63	ST6329	M	Soundness of the underlying standards (disclosure) confirmation	Confirmed	(Confirmed/Unknown format)	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.				
N64	ST6329	M	Soundness of the underlying standards (disclosure) explanation	Under the Intercreditor Agreement, the Originator has undertaken to disclose the information under Article 17(3) and/or Article 17(4)(g) of the EU Securitisation Regulation and the applicable Technical Standards, including any material change occurred after the Issue Date in the loan disbursement portfolio, without delay, in the Issue Information and Significant Events Report that will be made available by the Reporting Entity, through the Securitisation Repository, to potential investors in the Notes pursuant to the requirements of Article 20(2) of the EU Securitisation Regulation and the applicable Technical Standards. For further details, reference is made to the sections of the Prospectus headed "Risk Retention and Transparency Requirements" and "Description of the Transaction Documents - Intercreditor Agreement".	(TEXT-32702)	Box to complete should contain the detailed explanation.	Soundness of the underlying standards	Article 20(2)	Detailed Explanation	Item 2.2.f of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N65	ST6329	M	Residential loan requirement confirmation	N/A	(Confirmed/Unknown format/N/A)	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field codes are highlighted in amber where: - field is left blank, or - "N/A" is not reported and ST5532 field is not "residential mortgage", or - "N/A" is reported and ST5532 field is "residential mortgage", or - field has errors in format.				
N66	ST6329	C	Residential loan requirement explanation	Confirmed	(TEXT-32702)	Box to complete should contain the concise explanation where ST5532 Residential Loan requirement confirmation is not "N/A". Field should be left blank where ST6329 Residential Loan requirement confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.				
N67	ST6329	M	Borrower's creditworthiness assessment confirmation	Confirmed	(Confirmed/Unknown format)	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.				
N68	ST6329	M	Borrower's creditworthiness assessment explanation	Under the Warranty and Indemnity Agreement, Credits has assessed the Borrower's creditworthiness in compliance with the requirements set out in Article 8 of Directive 2008/48/EC. No further details, reference is made to the sections of the Prospectus headed "The Portfolio" and "Description of the Transaction Documents - Warranty and Indemnity Agreement".	(TEXT-32702)	Box to complete should contain the detailed explanation.				
N69	ST6330	M	Originator/Lender Exposure confirmation	Confirmed	(Confirmed/Unknown format)	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.	Originator/Lender Exposure			
N70	ST6330	M	Originator/Lender Exposure explanation	Credits is a joint stock company duly incorporated under the laws of Italy and licensed to carry out mortgage activity pursuant to Article 308 of the Consolidated Banking Act. Credits is an established originator and servicer active in the consumer real estate market since 2008. Moreover, under the Warranty and Indemnity Agreement, Credits has represented and warranted that it has been originating loans and underwriting exposures similar to the loans and the Receivables for more than 5 (five) years. For further details, reference is made to the sections of the Prospectus headed "The Originator and the Servicer" and "Credit and Collection Policies".	(TEXT-32702)	Box to complete should contain the detailed explanation.				
N71	ST6331	M	Defaulted or restructured exposures confirmation	Confirmed	(Confirmed/Unknown format)	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.	Restructured underlying exposures without exposures in default	Article 20(1)	Detailed Explanation	Item 2.2.f of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N72	ST6331	M	Defaulted or restructured exposures explanation	Under the Warranty and Indemnity Agreement, Credits has represented and warranted that, as at the Valuation Date and as at the Transfer Date, the Portfolio does not include Receivables qualified as exposures in default within the meaning of Article 17b, paragraph 1, of Regulation (EU) no. 575/2013 or as exposures to a credit-impaired debtor or guarantor, that, to the best of Credits' knowledge, (i) has been deemed material or of a counterpart to creditors a final non-separable right of enforcement or material damage as a result of a missed payment within three years prior to the date of disbursement of the loan from which the relevant Receivable arose or has undergone a debt restructuring process with regard to its non-performing exposures within three years prior to the date of transfer of the underlying exposures to the loans (ii) was, at the time of disbursement of the loan from which the relevant Receivable arose on a public credit registry of persons with solvent credit history, except for reasons that can be reasonably ignored for the purpose of the credit risk assessment in compliance with applicable law and supervisory regulations; or (iii) has a credit assessment or a credit score indicating that the risk of payment agreed under the loan Agreement from which the relevant Receivable arose had been made is significantly higher than the case of comparable	(TEXT-32702)	Box to complete should contain the detailed explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.				
N73	ST6332	M	At least one payment at the time of transfer confirmation	Confirmed	(Confirmed/Unknown format)	"Unconfirmed" should be reported in Box to complete where no payment was made at the time of the transfer of the exposures in that case, at least one of the exceptions should be reported below. Field codes are highlighted in amber where: - field is left blank, or - field has errors in format.				
N74	ST6332	O	At least one payment at the time of transfer comment	Pursuant to the Criteria set forth in the Receivables Purchase Agreement, as at the Valuation Date, at least one instalment including principal and interest components has been paid in respect of the Receivables. Accordingly, the exemption set forth in Article 20(1)(b) of EU Securitisation Regulation is not applicable. For further details, reference is made to sections of the Prospectus headed "The Portfolio" and "Criteria".	(TEXT-0000)	Box to complete may contain additional explanation.				
N75	ST6332	C	Payment exemption	Confirmed	(OFT)	Only possible values in field are: - no exemption - single instalment for revolving securitisations backed by exposures payable in a single instalment - maturity of less than 1 year for revolving securitisations having a maturity of less than 1 year, including without limitation monthly payments on revolving credits N/A The payment exemption should be consistent with the confirmation indicator reported for ST5532 including whether, at the time of transfer of the exposures, the applicant has made at least one payment pursuant to Article 20(1)(b) of Regulation (EU) 2017/2402.	At least one payment at the time of transfer	Article 20(1)	Confirmation	Items 2.3 and 2.4.f of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N76	ST6332	C	Payment exemption	Select the exemption that applies under Article 20(1)(b) of Regulation (EU) 2017/2402 for revolving securitisations backed by exposures payable in a single instalment or having a maturity of less than one year, including without limitation monthly payments on revolving credits.	(TEXT-0000)	Field codes are highlighted in amber where: - "At least one payment at the time of transfer" is "Unconfirmed" for ST5532 and field is left blank or equal to "No exemption" or "N/A", or - "At least one payment at the time of transfer" is "Confirmed" for ST5532 and field is not left blank, or - field has errors in format.				

976	ST032	O	Payment exemption explanation	Confirmed	[TEXT:0000]	Box to complete may contain additional explanation. Field should be left blank where "At least one payment at the time of transfer" for ST032 is confirmed. Field codes are highlighted in amber where: - field is not left blank and "At least one payment at the time of transfer" is "Confirmed" for ST032; or - field has errors in format.					
977	ST033	M	Degree of dependence on payments confirmation	Confirmed/Unknown format	[Confirmed/Unknown format]	Box to complete should contain the confirmation indicator (Confirmed/Unknown format). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.					
978	ST033	M	Degree of dependence on payments explanation	Confirmed	[TEXT:0707]	Confirmation and detailed explanation of the degree of dependence of the payments of the holder of the securitisation position on the sale of assets securing the underlying exposures pursuant to Article 21(1) of Regulation (EU) 2017/2402. Box to complete should contain the detailed explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.	Payment of the holders shall not have been structured to depend predominantly on the sale of assets.	Article 21(1)	Detailed Explanation	Item 3.1.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
979	ST034	M	Compliance with risk retention requirements confirmation	Confirmed	[Confirmed/Unknown format]	Box to complete should contain the confirmation indicator (Confirmed/Unknown format). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.					
980	ST034	M	Compliance with risk retention requirements explanation	Confirmed	[TEXT:10000]	Confirmation and concise explanation as to how the originator, sponsor or original lender of a non-ABCP securitisation comply with the risk retention requirement as provided for in Article 43 of Regulation (EU) 2017/2402. Box to complete should contain the concise explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.					
981	ST034	C	Retaining entity LEI	Confirmed	[LEI]	LEI field should be reported in Box to complete where available. Where reported, this LEI should exist in the LEI database. Only one LEI should be reported. Field codes are highlighted in amber where: - neither entity name nor entry LEI is reported; - field has errors in format.					
982	ST034	C	Retaining entity name	Confirmed	[TEXT:100]	Entity name should be reported in Box to complete where LEI is not available for ST034. Retaining entity LEI. Field codes are highlighted in amber where: - neither entity name nor entry LEI is reported; - field has errors in format.					
983	ST034	M	Vertical slice	Confirmed	[Y/N]	Only possible values in Box to complete are "Y" or "N". Field codes are highlighted in amber where: - field is left blank; or - all options are filled in with "N"; or - field has errors in format.					
984	ST034	M	Seller's share	Confirmed	[Y/N]	Only possible values in Box to complete are "Y" or "N". Field codes are highlighted in amber where: - field is left blank; or - all options are filled in with "N"; or - field has errors in format.					
985	ST034	M	Randomly selected exposures kept on balance sheet	Confirmed	[Y/N]	Only possible values in Box to complete are "Y" or "N". Field codes are highlighted in amber where: - field is left blank; or - all options are filled in with "N"; or - field has errors in format.					
986	ST034	M	First loss tranche	Confirmed	[Y/N]	Only possible values in Box to complete are "Y" or "N". Field codes are highlighted in amber where: - field is left blank; or - all options are filled in with "N"; or - field has errors in format.					
987	ST034	M	First loss exposure in each asset indicator	Confirmed	[Y/N]	Only possible values in Box to complete are "Y" or "N". Field codes are highlighted in amber where: - field is left blank; or - all options are filled in with "N"; or - field has errors in format.					
988	ST034	M	No compliance with risk retention requirements	Confirmed	[Y/N]	Only possible values in Box to complete are "Y" or "N". Field codes are highlighted in amber where: - field is left blank; or - field is filled in with "Y"; or - all options are filled in with "N"; or - field has errors in format.					
989	ST034	M	Other option indicator	Confirmed	[Y/N]	Only possible values in Box to complete are "Y" or "N". Field codes are highlighted in amber where: - field is left blank; or - all options are filled in with "N"; or - field has errors in format.					
990	ST034	C	Other options used comment	Confirmed	[TEXT:0000]	Where should be reported in Box to complete when Other option indicator is reported with "Y" for ST034. Field codes are highlighted in amber where it is not the case or field has errors in format.					
991	ST035	M	Mitigation of interest rates and currency risks confirmation	Confirmed	[Confirmed/Unknown format/N/A]	Box to complete should contain the confirmation indicator (Confirmed/Unknown format/N/A). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.					
992	ST035	M	Mitigation of interest rates and currency risks explanation	Confirmed	[TEXT:10000]	Confirmation and concise explanation as to whether the interest rates and currency risks are appropriately mitigated and that measures are taken to mitigate such risks and confirm that such measures are available to investors under Article 21(2) of Regulation (EU) 2017/2402. Box to complete should contain the concise explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.	Mitigation of interest rates (R) and currency risk (FX) risks	Article 21(2)	Concise Explanation	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
993	ST036	M	Derivatives not purchased/sold by SPV confirmation	Confirmed	[No derivatives/Exemption or derivatives/Unknown format]	Box to complete should contain the derivatives indicator (No derivatives/Exemption or derivatives/Unknown format). Field codes are highlighted in amber where: - field is left blank; or - field is equal to "Unconfirmed"; or - field has errors in format.					
994	ST036	M	Derivatives not purchased/sold by SPV explanation	Confirmed	[TEXT:10000]	Confirmation and concise declaration that the SPV has not entered into derivative contracts except in the circumstances referred to in Article 21(2) of Regulation (EU) 2017/2402. Box to complete should contain the concise explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.	Derivatives Purchased/Sold by SPV	Article 21(2)	Concise Explanation	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	
995	ST037	M	Common standards underlying derivatives confirmation	Confirmed	[Confirmed/Unknown format/N/A]	Box to complete should contain the confirmation indicator (Confirmed/Unknown format/N/A). "N/A" should be reported only where no derivatives are used. Field codes are highlighted in amber where: - field is left blank; or - field is equal to "N/A"; or - field is equal to "N/A" and ST033-Derivatives not purchased/sold by SPV confirmation is not equal to "No derivatives"; or - field is not equal to "N/A" and ST033-Derivatives not purchased/sold by SPV confirmation is equal to "No derivatives"; or - field is equal to "Unconfirmed"; or - field has errors in format.					
996	ST037	C	Common standards underlying derivatives explanation	Confirmed	[TEXT:10000]	Confirmation and concise explanation as to whether any hedging instruments used are underwritten and documented according to commonly accepted standards pursuant to Article 21(2) of Regulation (EU) 2017/2402. Box to complete should contain the concise explanation where ST033-Common standards underlying derivatives confirmation is not "N/A". Field should be left blank where ST033-Common standards underlying derivatives confirmation is equal to "N/A". Field codes are highlighted in amber where it is not the case or field has errors in format.	Derivatives using common standards	Article 21(2)	Concise Explanation	Items 3.4.2 and 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980	

N07	ST0328	M	Referenced interest payments confirmation	Confirmed	[Confirmed/Unconfirmed/Not Applicable]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A).					
N08	ST0338	M	Referenced interest payments explanation	Confirmed	[TEXT-10000]	Box to complete should contain the concise explanation. Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.	Referenced interest payments, based on generally used interest rates.	A concise explanation on whether and how any referenced interest payments under the securitization events and liabilities are calculated by reference to generally used market interest rates or generally used sectoral rates reflective of the cost of funds pursuant to Article 21(5) of Regulation (EU) 2017/2402.	Article 21(5)	Concise Explanation	Item 2.2.2 and 2.2.13 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N09	ST0339	M	Acceleration notice / enforcement requirement confirmation	Confirmed	[Confirmed/Unconfirmed]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.					
N10	ST0339	M	Acceleration notice / enforcement requirement explanation	Confirmed	[TEXT-10000]	Box to complete should contain the declaration in general terms. Field codes are highlighted in amber if the field is left blank or has errors in format.	No trapping of cash following enforcement or an acceleration notice.	A declaration in general terms that each of the requirements of Article 21(6) of Regulation (EU) 2017/2402 are met.	Article 21(6)	Concise Explanation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N11	ST0340	M	No trapping of cash confirmation	Confirmed	[Confirmed/Unconfirmed]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.					
N12	ST0340	O	No trapping of cash comment	Confirmed	[TEXT-10000]	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	0/No amount of cash shall be trapped.	Confirmation that no cash would be trapped following the delivery of enforcement or an acceleration notice pursuant to Article 21(6)(a) of Regulation (EU) 2017/2402.	Article 21(6)(a)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N13	ST0341	M	Sequential amortisation confirmation	Confirmed	[Confirmed/Unconfirmed]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.					
N14	ST0341	O	Sequential amortisation comment	Confirmed	[TEXT-10000]	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	0/ principal receipts shall be passed to investors.	Confirmation that principal receipts from the underlying exposures are passed to the investors in sequential amortisation of the securitisation pursuant to Article 21(6)(b) of Regulation (EU) 2017/2402.	Article 21(6)(b)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N15	ST0342	M	Reversed repayment on seniority confirmation	Confirmed	[Confirmed/Unconfirmed]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.					
N16	ST0342	O	Reversed repayment on seniority comment	Confirmed	[TEXT-10000]	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	0/ repayment shall not be reversed with regard to their seniority.	Confirmation that the repayment of the securitisation position is not to be reversed with regard to their seniority.	Article 21(6)(c)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N17	ST0343	M	No automatic liquidation confirmation	Confirmed	[Confirmed/Unconfirmed]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.					
N18	ST0343	O	No automatic liquidation comment	Confirmed	[TEXT-10000]	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	0/ no provisions shall require automatic liquidation of the underlying exposures at market value.	Confirmation that no provisions require automatic liquidation of the underlying exposures at market value.	Article 21(6)(d)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N19	ST0344	M	Non-sequential priority of payments triggers confirmation	Confirmed	[Confirmed/Unconfirmed/N/A]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field should be "N/A" where transaction featuring non-sequential priority of payments does not include triggers relating to the performance of the underlying exposures resulting in the priority of payment resulting to sequential payments in order of seniority pursuant to Article 21(5) of Regulation (EU) 2017/2402. Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.					
N20	ST0344	O	Non-sequential priority of payments triggers comment	Confirmed	[TEXT-10000]	Field should be left blank where ST0344-Non-sequential priority of payments triggers confirmation is equal to "N/A". Field codes are highlighted in amber where it is not the case or field has errors in format.	Securitizations featuring non-sequential priority of payments.	Confirmation that transaction featuring non-sequential priority of payments include triggers relating to the performance of the underlying exposures resulting in the priority of payment resulting to sequential payments in order of seniority.	Article 21(5)	Confirmation	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N21	ST0344	M	Credit quality deterioration trigger confirmation	Confirmed	[Confirmed/Unconfirmed/N/A]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). Field should be "N/A" where transaction featuring non-sequential priority of payments does not include triggers relating to the performance of the underlying exposures resulting in the priority of payment resulting to sequential payments in order of seniority pursuant to Article 21(5) of Regulation (EU) 2017/2402. Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field is equal to "N/A" and "Confirmed" is reported for ST0344 - Non-sequential priority of payments triggers confirmation, or - field has errors in format.					
N22	ST0344	O	Credit quality deterioration trigger comment	Confirmed	[TEXT-10000]	Box to complete may contain the concise explanation. Field codes are highlighted in amber where the field has errors in format.		Confirmation that such triggers include at least the determination in the credit quality of the underlying exposures below a predetermined threshold pursuant to Article 21(5) of Regulation (EU) 2017/2402.			
N23	ST0344	M	Senior expertise confirmation	Confirmed	[Confirmed/Unconfirmed]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.					
N24	ST0344	M	Senior expertise explanation	Confirmed	[TEXT-10000]	Box to complete should contain the detailed explanation. Field codes are highlighted in amber if the field is left blank or has errors in format.	Required expertise from the servicer and policies and procedures to ensure compliance with these requirements pursuant to Article 21(8) (b) of Regulation (EU) 2017/2402.	A detailed explanation on how the requirements of Article 21(8) are met. As part of the explanation, include references to any policies and procedures intended to ensure compliance with these requirements.	Article 21(8)	Detailed Explanation	Item 3.4.6 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

N11	ST1545	M	Early termination confirmation	N/A	[Confirmed/Unconfirmed/N/A]	Confirmation and concise explanation, where applicable, on receiving securitization with early amortization events for termination of revolving period based on prescribed triggers pursuant to Article 212(i) of Regulation (EU) 2017/2402	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A) "N/A" should be reported in Box to complete only where the securitization is not a revolving securitization. Field codes are highlighted in amber where: - field is left blank, or - field is equal to "unconfirmed", or - field has errors in format.	Revolving securitization with early amortization events for termination of revolving period based on prescribed triggers	A concise explanation, where applicable, on how the provisions in Art 212(i)(a) of Regulation (EU) 2017/2402 are reflected in the transaction documentation.	Article 212(i)	Concise Explanation	Item 2.3 and 2.4 of Annex 13 of Commission Delegated Regulation (EU) 2019/980
N116	ST1545	C	Early termination explanation	N/A	[TEXT:10000]	Confirmation and concise explanation, where applicable, on receiving securitization with early amortization events for termination of revolving period based on prescribed triggers pursuant to Article 212(i) of Regulation (EU) 2017/2402	Box to complete should contain the concise explanation where ST1545 Early termination confirmation is not "N/A". Field should be left blank where ST1545 Early termination confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N117	ST1546	M	Credit quality deterioration trigger confirmation	N/A	[Confirmed/Unconfirmed/N/A]	Confirmation and concise explanation, where applicable, on determination in the credit quality of the underlying exposures pursuant to Article 212(i) (a) of Regulation (EU) 2017/2402	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported in Box to complete only where the securitization is not a revolving securitization. Field codes are highlighted in amber where: - field is left blank - "unconfirmed" is reported, or - "N/A" is not reported and ST1545 Early termination confirmation is "N/A", or - "N/A" is reported and ST1545 Early termination confirmation is not "N/A", or - field has errors in format.	(a) determination in the credit quality of the underlying exposures	A concise explanation where applicable, on how the provisions in Art 212(i)(a) of Regulation (EU) 2017/2402 are reflected in the transaction documentation.	Article 212(i)(a)	Concise Explanation	Item 2.3 and 2.4 of Annex 13 of Commission Delegated Regulation (EU) 2019/980
N118	ST1546	C	Credit quality deterioration trigger explanation	N/A	[TEXT:10000]	Confirmation and concise explanation, where applicable, on determination in the credit quality of the underlying exposures pursuant to Article 212(i) (a) of Regulation (EU) 2017/2402	Box to complete should contain the concise explanation where ST1546 Credit quality deterioration trigger confirmation is not "N/A". Field should be left blank where ST1546 Credit quality deterioration trigger confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N119	ST1547	M	Insolvency-related event confirmation	N/A	[Confirmed/Unconfirmed/N/A]	Confirmation and concise explanation, where applicable, on occurrence of an insolvency-related event of the servicer or servicer pursuant to Article 216 (b) of Regulation (EU) 2017/2402	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported in Box to complete only where the securitization is not a revolving securitization. Field codes are highlighted in amber where: - field is left blank - "unconfirmed" is reported, or - "N/A" is not reported and ST1545 Early termination confirmation is "N/A", or - "N/A" is reported and ST1545 Early termination confirmation is not "N/A", or - field has errors in format.	(b) occurrence of an insolvency-related event of the servicer	A concise explanation, where applicable, on how the provisions or triggers in Art 216(b) of Regulation (EU) 2017/2402 are reflected in the transaction documentation.	Article 216(b)	Concise Explanation	Item 2.3 and 2.4 of Annex 13 of Commission Delegated Regulation (EU) 2019/980
N120	ST1547	C	Insolvency-related event explanation	N/A	[TEXT:10000]	Confirmation and concise explanation, where applicable, on occurrence of an insolvency-related event of the servicer or servicer pursuant to Article 216 (b) of Regulation (EU) 2017/2402	Box to complete should contain the concise explanation where ST1547 Insolvency-related event confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N121	ST1548	M	Pre-determined threshold value confirmation	N/A	[Confirmed/Unconfirmed/N/A]	Confirmation and concise explanation, where applicable, on value of the underlying exposures held by the SDR falls below a pre-determined threshold pursuant to Article 216 (c) of Regulation (EU) 2017/2402	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported in Box to complete only where the securitization is not a revolving securitization. Field codes are highlighted in amber where: - field is left blank - "unconfirmed" is reported, or - "N/A" is not reported and ST1545 Early termination confirmation is "N/A", or - "N/A" is reported and ST1545 Early termination confirmation is not "N/A", or - field has errors in format.	(c) value of the underlying exposures held by the SDR falls below a pre-determined threshold	A concise explanation, where applicable, on how the provisions or triggers in Art 216(c) of Regulation (EU) 2017/2402 are reflected in the transaction documentation, using cross-reference to the relevant sections of the underlying documentation where the information can be found.	Article 216(c)	Concise Explanation	Item 2.3 and 2.4 of Annex 13 of Commission Delegated Regulation (EU) 2019/980
N122	ST1548	C	Pre-determined threshold value explanation	N/A	[TEXT:10000]	Confirmation and concise explanation, where applicable, on value of the underlying exposures held by the SDR falls below a pre-determined threshold pursuant to Article 216 (c) of Regulation (EU) 2017/2402	Box to complete should contain the concise explanation where ST1548 Pre-determined threshold value confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N123	ST1549	M	New underlying exposures future generation confirmation	N/A	[Confirmed/Unconfirmed/N/A]	Confirmation and concise explanation, where applicable, on failure to generate sufficient new underlying exposures meeting pre-determined credit quality trigger for termination of the revolving period under Article 216 (d) of Regulation (EU) 2017/2402	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported in Box to complete only where the securitization is not a revolving securitization. Field codes are highlighted in amber where: - field is left blank - "unconfirmed" is reported, or - "N/A" is not reported and ST1545 Early termination confirmation is "N/A", or - "N/A" is reported and ST1545 Early termination confirmation is not "N/A", or - field has errors in format.	(d) a failure to generate sufficient new underlying exposures meeting pre-determined credit quality trigger for termination of the revolving period	A concise explanation, where applicable, on how the provisions in Art 216(d) of Regulation (EU) 2017/2402 are reflected in the transaction documentation.	Article 216(d)	Concise Explanation	Item 2.3 and 2.4 of Annex 13 of Commission Delegated Regulation (EU) 2019/980
N124	ST1549	C	New underlying exposures future generation explanation	N/A	[TEXT:10000]	Confirmation and concise explanation, where applicable, on failure to generate sufficient new underlying exposures meeting pre-determined credit quality trigger for termination of the revolving period under Article 216 (d) of Regulation (EU) 2017/2402	Box to complete should contain the concise explanation where ST1549 New underlying exposures future generation confirmation is equal to N/A. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N125	ST1550	M	Participant duties confirmation	Confirmed	[Confirmed/Unconfirmed]	Confirmation and optional comment that the transaction documentation satisfies all of the requirements under Article 217 (a) of Regulation (EU) 2017/2402 on the processes and obligations, duties and responsibilities of the servicer and the trustee, if any, and other ancillary service providers.	Field codes are highlighted in amber where: - field is left blank, or - field is equal to "unconfirmed", or - field has errors in format.	(Information regarding contractual obligations of the servicer and trustee)	Confirmation that the transaction documentation satisfies all of the requirements under Article 217(a) of Regulation (EU) 2017/2402.	Article 217(a)	Confirmation	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N126	ST1550	O	Participant duties comment	Confirmed	[TEXT:30000]	Confirmation and optional comment that the transaction documentation satisfies all of the requirements under Article 217 (a) of Regulation (EU) 2017/2402 on the processes and obligations, duties and responsibilities of the servicer and the trustee, if any, and other ancillary service providers.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N127	ST1551	M	Servicing Continuity confirmation	Confirmed	[Confirmed/Unconfirmed]	Confirmation and optional comment that the securitization documentation expressly satisfies the requirements of Article 217 (b) of Regulation (EU) 2017/2402 on the processes and obligations necessary to ensure that a default by or an insolvency of the servicer does not result in a termination of servicing, with a contractual provision which enables the replacement of the servicer on such event.	Field codes are highlighted in amber where: - field is left blank, or - field is equal to "unconfirmed", or - field has errors in format.	(b) Servicing Continuity Provision	Confirmation that the securitization documentation expressly satisfies the requirements of Article 217 (b) of Regulation (EU) 2017/2402.	Article 217(b)	Confirmation	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N128	ST1551	O	Servicing Continuity comment	Confirmed	[TEXT:30000]	Confirmation and optional comment that the securitization documentation expressly satisfies the requirements of Article 217 (b) of Regulation (EU) 2017/2402 on the processes and obligations necessary to ensure that a default by or an insolvency of the servicer does not result in a termination of servicing, with a contractual provision which enables the replacement of the servicer on such event.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N129	ST1552	M	Derivative Counterparty Continuity confirmation	Confirmed	[Confirmed/Unconfirmed/N/A]	Confirmation and optional comment that the transaction documentation satisfies all of the information referred to in Article 217 (c) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of derivative counterparties in the case of their default, insolvency, and other specified events, where applicable.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should be reported in Box to complete when the transaction does not have derivatives. Field codes are highlighted in amber where: - field is left blank, or - field is equal to "unconfirmed", or - field has errors in format.	(c) Derivative Counterparty Continuity Provisions	Confirmation that the transaction documentation satisfies all of the information referred to in Article 217 (c) of Regulation (EU) 2017/2402.	Article 217(c)	Confirmation	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N130	ST1552	O	Derivative Counterparty Continuity comment	Confirmed	[TEXT:30000]	Confirmation and optional comment that the transaction documentation satisfies all of the information referred to in Article 217 (c) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of derivative counterparties in the case of their default, insolvency, and other specified events, where applicable.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N131	ST1553	M	Liquidity Provider Continuity confirmation	Confirmed	[Confirmed/Unconfirmed/N/A]	Confirmation and optional comment that the transaction documentation satisfies all of the information under Article 217 (d) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of liquidity providers in the case of their default, insolvency, and other specified events, where applicable.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should only be reported where not applicable. Field codes are highlighted in amber where: - field is left blank, or - field is equal to "unconfirmed", or - field has errors in format.	(d) Account Bank Continuity Provisions	Confirmation that the transaction documentation satisfies all of the information under Article 217 (d) of Regulation (EU) 2017/2402.	Article 217(d)	Confirmation	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N132	ST1553	O	Liquidity Provider Continuity comment	Confirmed	[TEXT:30000]	Confirmation and optional comment that the transaction documentation satisfies all of the information under Article 217 (d) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of liquidity providers in the case of their default, insolvency, and other specified events, where applicable.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					
N133	ST1553	M	Account Bank Continuity confirmation	Confirmed	[Confirmed/Unconfirmed]	Confirmation and optional comment that the transaction documentation satisfies all of the information under Article 217 (d) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of the account bank in the case of their default, insolvency, and other specified events, where applicable.	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed/N/A). "N/A" should only be reported where not applicable. Field codes are highlighted in amber where: - field is left blank, or - field is equal to "unconfirmed", or - field has errors in format.	(d) Account Bank Continuity Provisions	Confirmation that the transaction documentation satisfies all of the information under Article 217 (d) of Regulation (EU) 2017/2402.	Article 217(d)	Confirmation	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
N134	ST1553	O	Account Bank Continuity comment	Confirmed	[TEXT:30000]	Confirmation and optional comment that the transaction documentation satisfies all of the information under Article 217 (d) of Regulation (EU) 2017/2402 on provisions that ensure the replacement of the account bank in the case of their default, insolvency, and other specified events, where applicable.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.					



N35	ST055	M	Debt situation documentation confirmation	Confirmed	[Confirmed/Unconfirmed]		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.								
N36	ST055	O	Debt situation documentation comment	The Receivable Purchase Agreement and the Servicing Agreement (including the Collection Notice attached thereto) set out in clear and consistent terms definitions, remedies and actions relating to delinquency and default of debtors, debt restructuring, debt forgiveness, forbearance, payment holidays, loans, charge offs, recoveries and other asset performance remedies. For further details, reference is made to the sections of the Prospectus headed "Description of the Transaction Documents - Receivable Purchase Agreement", "Description of the Transaction Documents - Servicing Agreement" and "The Credit and Collection Policy".	[Confirmed/Unconfirmed]	Confirmation and optional comment that the underlying documentation sets out in clear and consistent terms definitions, remedies and actions relating to the debt situation set out in Article 21(6) of Regulation (EU) 2017/2402.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	Clear and consistent definitions relating to the treatment of problem loans	Confirmation that the underlying documentation sets out in clear and consistent terms definitions, remedies and actions relating to the debt situation set out in Article 21(6) of Regulation (EU) 2017/2402.	Article 21(6)	Confirmation	Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980			
N37	ST056	M	Priority of payment and trigger events confirmation	Confirmed	[Confirmed/Unconfirmed]		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.								
N38	ST056	O	Priority of payment and trigger events comment	The Transaction Documents clearly specify the applicable Priority of Payments and the events which trigger changes in such applicable Priority of Payments. Pursuant to the Cash Allocation, Management and Payments Agreements and the Intercreditor Agreement, (i) the Calculation Agent has undertaken to prepare, on or prior to each Investor Report Date, the Sec Reg Investor Report setting out certain information with respect to the Notes (including, inter alia, the events which trigger changes in the applicable Priority of Payments), compliance with the EU Securitisation Regulation and the applicable Technical Standards, and (ii) subject to receipt of the Sec Reg Investor Report from the Calculation Agent, the Reporting Entity has undertaken to make it available to the investors in the Notes through the Securitisation Repository. For further details, reference is made to the sections of the Prospectus headed "Terms and Conditions of the Notes", "Description of the Transaction Documents - Cash Allocation, Management and Payments Agreement" and "Description of the Transaction Documents - Intercreditor Agreement".	[Confirmed/Unconfirmed]	Confirmation and optional comment that the securitisation documentation sets out the priorities of payment and trigger events pursuant to Article 21(9) of Regulation (EU) 2017/2402.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	Priorities of payment and trigger events	Confirmation that the securitisation documentation sets out the priorities of payment and trigger events pursuant to Article 21(9) of Regulation (EU) 2017/2402.	Article 21(9)	Confirmation	Item 3.4.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980			
N39	ST057	M	Timely resolution of conflicts confirmation	Confirmed	[Confirmed/Unconfirmed]		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.								
N40	ST057	O	Timely resolution of conflicts comment	The Terms and Conditions (including the Rules of the Operation of the Repositories attached thereto) contain clear provisions that facilitate the timely resolution of conflicts between Noteholders of different Classes, their debtors and allocate voting rights to Noteholders and clearly identify the responsibilities of the Representatives of the Noteholders; therefore, the provisions of Article 21(10) of the EU Securitisation Regulation relating to the timely resolution of conflicts are met. For further details, reference is made to the sections of the Prospectus headed "Terms and Conditions of the Notes".	[Confirmed/Unconfirmed]	Confirmation and optional comment that the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating to the timely resolution of conflicts are met.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	Timely resolution of conflicts between classes of investors & responsibilities of trustee	Confirmation that the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating to the timely resolution of conflicts are met.	Article 21(10)	Confirmation	Items 3.4.7 and 3.4.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980			
N41	ST058	M	Historical Default and Loss Performance Data confirmation	Confirmed	[Confirmed/Unconfirmed]		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Should potential investor ask for historical data, then the originator should confirm that the information will be available on demand. Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.								
N42	ST058	O	Historical Default and Loss Performance Data comment	Under the Intercreditor Agreement, the Originator has confirmed that (i) it has made available to potential investors in the Notes before pricing, on the Securitisation Repository data on static and dynamic historical default and loss performance, such as delinquency and default data, for substantially similar exposures to those being securitised, and the sources of those data and the basis for claiming similarity, provided that such data cover a period of at least 5 (five) years, and (ii) an initial holder of part of the principal amount of the United States Notes (other than the Class X Notes) and the whole principal amount of the Class Y Notes, if it has been in possession, before pricing of data on static and dynamic historical default and loss performance, such as delinquency and default data, for substantially similar exposures to those being securitised, and the sources of those data and the basis for claiming similarity, provided that such data cover a period of at least 5 (five) years. For further details, reference is made to the sections of the Prospectus headed "Risk Retention and Substantive Relationships".	[Confirmed/Unconfirmed]	Confirmation and optional comment that the data required to be made available under Article 21(1) of Regulation (EU) 2017/2402 is available on static and dynamic historical default and loss performance.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	Historical Default and Loss Performance Data	Confirmation that the data required to be made available under Article 21(1) of Regulation (EU) 2017/2402 is available, stating clearly where the information can be found.	Article 21(1)	Confirmation	Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980			
N43	ST058	C	Historical Default and Loss Performance Data location	Confirmed	[Confirmed/Unconfirmed]		Box to complete should indicate where the data required to be made available under Article 21(1) of Regulation (EU) 2017/2402 can be found. Field codes are highlighted in amber where: - field is left blank for public securitisations, or - field has errors in format.								
N44	ST059	M	Sample external verification confirmation	Confirmed	[Confirmed/Unconfirmed]		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.								
N45	ST059	O	Sample external verification comment	Pursuant to Article 2(22) of the EU Securitisation Regulation and the IBA Guidelines on STS Criteria, an appropriate and independent party has verified prior to the Issue Date (i) on a statistical basis, the integrity and representability of the information provided in the documentation and in the IT systems in respect of each selected position of a representative sample of a grossed portfolio as at 12 July 2020 which has features substantially equivalent to the Portfolio and which is in a reasonably fair state; (ii) the accuracy of the data disclosed in the paragraph entitled "Characteristics of the Portfolio" of the sections of the Prospectus headed "The Portfolio"; and (iii) the compliance of the data contained in the Issuer's Issuer Data Report prepared by the Originator in relation to the Receivables comprised in the Portfolio with certain Criteria that are able to be tested prior to the Issue Date. For further details, reference is made to the sections of the Prospectus headed "The Portfolio", in which information is made available on demand.	[Confirmed/Unconfirmed]	Statement where the data required to be made available under Article 21(1) of Regulation (EU) 2017/2402 can be found.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	Sample of the underlying exposures subject to external verification	Confirmation that a sample of the underlying exposures was subject to external verification prior to the issuance of the securities by an appropriate and independent party.	Article 21(2)	Confirmation	N/A			
N46	ST060	M	Liability cash flow model confirmation (prior pricing)	Confirmed	[Confirmed/Unconfirmed]		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.								
N47	ST060	C	Location of liability cash flow model	Under the Intercreditor Agreement, the Originator has confirmed that (i) it has made available to potential investors in the Notes before pricing, through the website of Issuer (being, as at the date of the Prospectus, www.issm.com), a liability cash flow model which properly represents the contractual relationship between the Receivables and the payments flowing between the Originator, the investors in the Notes, other third parties and the issuer, and (ii) an initial holder of the principal amount of the United States Notes (other than the Class X Notes, and the whole principal amount of the Class Y Notes, if it has been in possession, before pricing of a liability cash flow model which properly represents the contractual relationship between the Receivables and the payments flowing between the Originator, the investors in the Notes, other third parties and the issuer.	[Confirmed/Unconfirmed]	Confirmation that a liability cash flow model is available to potential investors prior to pricing and location where this information is available pursuant to Article 21(3) of Regulation (EU) 2017/2402.	Box to complete should contain the location where a liability cash flow model is available and may contain any additional explanation. Field codes are highlighted in amber where: - field is left blank for public securitisations, or - field has errors in format.		Confirmation that a liability cash flow model is available to potential investors prior to pricing and data clearly where this information is available. After pricing, confirmation that such information has been made available to potential investors upon request.	Article 21(3)	Confirmation	N/A			
N48	ST060	M	Liability cash flow model confirmation (after pricing)	Confirmed	[Confirmed/Unconfirmed]		Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed). Field should be equal to "Confirmed" where the STS notification is submitted before pricing. Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.								

N149	ST3560	O	Liability cash flow model comment (after pricing)	Pursuant to the Intercreditor Agreement, the Originator, in its capacity as Reporting Entity, has undertaken to make available to investors in the Notes on a regular basis and to potential investors in the Notes upon request, through the website of the Issuing Bank, or a website provider that will be communicated through publication on the Issuing Bank's website, or a website provider that will be communicated through publication on the Issuing Bank's website, a liability cash flow model which precisely represents the contractual relationship between the Remittees and the payments flowing between the Originator, the remitters in the Notes, other than parties over the issuer. For further details, reference is made to the sections of the Prospectus headed "Risk Retention and Transparency Requirements" and "Description of the Transaction Documents".	[TEXT:0000]	Confirmation and optional comment that after pricing, such information has been made available to potential investors upon request pursuant to Article 22(5) of Regulation (EU) 2017/2402.	Box to complete may contain the concise explanation. Field codes are highlighted in amber where the field has errors in format.					
N150	ST3561	M	Environmental performance availability	N/A	[N/A/Available/Not available]	Confirmation and concise explanation on whether the information related to the environmental performance of the assets financed by residential loans or auto loans or leases is available pursuant to Article 7(13)(a) of Regulation (EU) 2017/2402 and a statement where that information is to be found pursuant to Article 2(14) of Regulation (EU) 2017/2402.	- "Available" where information is available - "Not Available" where information is not available and ST350-Underlying exposures classification is equal to "residential mortgages" or "auto loans/leases" - "N/A" only where ST350-Underlying exposures classification is not equal to "residential mortgages" or "auto loans/leases"	Publication on environmental performance of underlying exposures consisting of residential loans or car loans or leases?	A concise explanation on whether the information related to the environmental performance of the assets financed by residential loans, or auto loans or leases is available pursuant to Article 7(13)(a) of Regulation (EU) 2017/2402 and a statement where that information is to be found.	Article 22(4)	Concise Explanation	N/A
N151	ST3561	C	Environmental performance explanation	Confirmed	[TEXT:0000]	When Environment performance confirmation for ST3561 is 'Available', box to complete should contain a statement indicating the section where the information is disclosed.	When Environment performance confirmation for ST3561 is different from 'Available', box to complete should be left empty. Field codes are highlighted in amber where it is not the case or field has errors in format.					
N152	ST3562	M	Article 7 compliance confirmation	Confirmed	[Confirmed/Unconfirmed]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed).	Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.					
N153	ST3562	O	Article 7 compliance comment	Confirmed	[TEXT:0000]	Under the Intercreditor Agreement, the parties thereto have acknowledged and agreed that the Originator shall be responsible for compliance with Article 7 of the EU Securitisation Regulation. Pursuant to the Intercreditor Agreement, the Issuer and the Originator have designated the Originator as Reporting Entity in accordance with Article 7(2) of the EU Securitisation Regulation. The Originator, also in its capacity as Reporting Entity, has represented and warranted that it has fulfilled before pricing and/or shall fulfil after the Issue Date, in the case where the information requirements pursuant to points (a), (b), (c), (d), (e), (f), (g), (h) of paragraph (a) of the first subparagraph of Article 7(1) of the EU Securitisation Regulation and Article 22 of the EU Securitisation Regulation. In addition, each of the Issuer and the Originator has agreed that the Originator is designated as first contact point for investors and competent authorities referred to in Article 28 of the EU Securitisation Regulation pursuant to the third sub-paragraph of Article 27(1) of the EU Securitisation Regulation. As to pre-pricing information, the Originator has represented and warranted to the issuer, the Representative of the Noteholders and the other parties to the Intercreditor Agreement that (a) for the purposes of compliance with Article 22(1) of the EU	Confirmation and optional comment that the originator and the sponsor are complying with Article 7 of Regulation (EU) 2017/2402 pursuant to Article 22 of Regulation (EU) 2017/2402.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.				
N154	ST3562	M	Underlying information confirmation	Confirmed	[Confirmed/Unconfirmed]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed).	Where no potential investor makes such a request prior to pricing, confirmation should be provided that the information would be made available to any potential investor upon such a request. Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.					
N155	ST3562	O	Underlying information comment	Confirmed	[TEXT:0000]	As to pre-pricing information, the Originator has represented and warranted under the Intercreditor Agreement that, for the purposes of compliance with Article 22(5) of the EU Securitisation Regulation, (i) it has made available to potential investors in the Notes before pricing the information and documentation under point (a) of Article 7(1) of the EU Securitisation Regulation upon request and the information and documentation under points (b) and (c) of Article 7(1) of the EU Securitisation Regulation in death form, and (ii) as initial holder of part of the principal amount of the issued Notes (other than the Class X Notes) and the whole principal amount of the Class Y Notes, it has been, before pricing, in possession of the data relating to each loan (and therefore it has not requested to receive the information under point (a) of the first subparagraph of Article 7(1) of the EU Securitisation Regulation) and of the information and documentation under points (b) and (c) of the first subparagraph of Article 7(1) of the EU Securitisation Regulation. For further details reference is made to the sections of the Prospectus headed "Risk Retention and Transparency Requirements" and "Description of the Transaction Documents".	Confirmation and optional comment that the information required by Article 7(1) (a) has been made available to potential investors before pricing upon request pursuant to Article 22 (5) of Regulation (EU) 2017/2402.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.	Confirmation that: - the originator and the sponsor are complying with Article 7 of Regulation (EU) 2017/2402, - the information required by Article 7(1) (a) has been made available to potential investors before pricing upon request, - the information required by Article 7(1) (b) to (c) has been made available before pricing at least on initial form.	Article 22(5)	Confirmation	N/A
N156	ST3562	M	Before pricing documentation confirmation	Confirmed	[Confirmed/Unconfirmed]	Box to complete should contain the confirmation indicator (Confirmed/Unconfirmed).	Field codes are highlighted in amber where: - field is left blank, or - field is equal to "Unconfirmed", or - field has errors in format.					
N157	ST3562	O	Before pricing documentation comment	Confirmed	[TEXT:0000]	As to pre-pricing information, the Originator has represented and warranted under the Intercreditor Agreement that, for the purposes of compliance with Article 22(5) of the EU Securitisation Regulation, (i) it has made available to potential investors in the Notes before pricing the information and documentation under point (a) of Article 7(1) of the EU Securitisation Regulation upon request and the information and documentation under points (b) and (c) of Article 7(1) of the EU Securitisation Regulation in death form, and (ii) as initial holder of part of the principal amount of the issued Notes (other than the Class X Notes) and the whole principal amount of the Class Y Notes, it has been, before pricing, in possession of the data relating to each loan (and therefore it has not requested to receive the information under point (a) of the first subparagraph of Article 7(1) of the EU Securitisation Regulation) and of the information and documentation under points (b) and (c) of the first subparagraph of Article 7(1) of the EU Securitisation Regulation. For further details reference is made to the sections of the Prospectus headed "Risk Retention and Transparency Requirements" and "Description of the Transaction Documents".	Confirmation and optional comment that the information required by Article 7(1) (a) to (c) has been made available before pricing at least in death or initial form pursuant to Article 22 (5) of Regulation (EU) 2017/2402.	Box to complete may contain additional explanation. Field codes are highlighted in amber where the field has errors in format.				