

FIELD NUMBER	BOX TO COMPLETE FOR STS NOTIFICATION	BACKGROUND INFORMATION: FIELD NAME	BACKGROUND INFORMATION: APPLICABLE EXPLANATION TYPE FOR THIS FIELD	BACKGROUND INFORMATION: FIELD FORMAT	BACKGROUND INFORMATION: ARTICLE OF REGULATION (EU) 2017/2402	BACKGROUND INFORMATION: FIELD DESCRIPTION	BACKGROUND INFORMATION: LINK WITH PROSPECTUS DIRECTIVE / REGULATION
ST50	72450018LF4K4XB1B12 - Dutch Central Bank	First contact point	N/A (General Information)	(LEI)	Article 27 (1)	First contact point Legal Entity Identifier (LEI) of the entity designated as the first contact point and name of the relevant competent authority	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST51	XS2338168334, XS2338168417, XS2338168508, XS2338168763, XS2338169068, XS2338169571, XS2338169738, XS2338171122	Instrument identification code	N/A (General Information)	(ISIN)	N/A	Where available, the international security identification code (ISIN) or codes, or if no ISIN, then any other unique securities, assigned to this securitisation.	Where available under Item 3.1 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST52	72450018LF4K4XB1B12	Legal Entity Identifier (LEI)	N/A (General Information)	(LEI)	N/A	The LEI of the originator(s) and sponsor(s), and where available original lender(s).	Item 4.2 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
ST53		Notification identifier	N/A (General Information)	(ALPHANUM-100)	N/A	Where reporting an update, the unique reference number assigned by ESMA to the previously notified STS notification.	N/A
ST54	72450018LF4K4XB1B12N202101	Unique identifier	N/A (General Information)	(ALPHANUM-100)	N/A	The unique identifier assigned by the reporting entity in accordance with Article 11(1) of Delegated Regulation (EU) 2020/1224	N/A
ST55		Prospectus identifier	N/A (General Information)	(ALPHANUM-100)	N/A	Where available, the prospectus identifier as provided by the relevant competent authority.	N/A
ST56		Securitisation Repository	N/A (General Information)	(ALPHANUM-1000)	N/A	Where available, the name of the registered securitisation repository.	N/A
ST57	Domi 2021-1	Securitisation name	N/A (General Information)	(ALPHANUM-100)	N/A	The securitisation name.	Section 4 of Annex 9 of Commission Delegated Regulation (EU) 2019/980
ST58	NL	Country of establishment	N/A (General Information)	(COUNTRYCODE_2)	Article 18 and 27(3)	Where available, the country of establishment of the originator(s), sponsor(s) SSPE(s) and original lender(s).	N/A
ST59	non-ABCP securitisation	Securitisation classification	N/A (General Information)	(LIST)	N/A	The type of securitisation: -non-ABCP securitisation; -ABCP transaction; -ABCP programme.	N/A
ST510	residential mortgages	Underlying exposures classification	N/A (General Information)	(LIST)	N/A	The type of underlying exposures 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 20(1) of Regulation (EU) No 575/2013 and qualifying for the credit quality step 2 or above as set out in Part Three, Title II, Chapter 2 of 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 exposures that are considered by the originator or sponsor to constitute a distinct asset type on the basis of internal methodologies and parameters;	N/A
ST511		27-mei-21 Issue date	N/A (General Information)	(DATEFORMAT)	N/A	Where a prospectus has been drawn up in compliance with Regulation (EU) 2017/1129, the originator and sponsor shall provide the date on which the prospectus was approved. In all other cases, the originator and sponsor shall provide the closing date of the most recent transaction.	N/A
ST512		27-mei-21 Notification date	N/A (General Information)	(DATEFORMAT)	N/A	The date of notification to ESMA.	N/A
ST513	Prime Collateralised Securities (PCS) EU sas has verified that the Domi 2021-1 securitisation complies with the STS criteria	Authorised Third party	N/A (General Information)	(ALPHANUM-100)	Article 27(2)	Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, a statement that compliance with the STS criteria was confirmed by that authorised third party firm.	N/A
ST514	Prime Collateralised Securities (PCS) EU sas	Authorised Third party (name and country of establishment)	N/A (General Information)	(ALPHANUM-1000)	Article 27(2)	Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the name of the third party's name and the country of establishment.	N/A
ST515	French Autorité des Marchés Financiers	Authorised Third party (name of competent authority)	N/A (General Information)	(ALPHANUM-100)	Article 27(2)	Where an authorised third-party has provided STS verification services in accordance with Article 27(2) of Regulation (EU) 2017/2402, the name of the competent authority that has authorised it.	N/A
ST516	N/A	STS status	N/A (General Information)	(ALPHANUM-1000)	Article 27(5)	A reasoned notification by the originator and sponsor that the securitisation is no longer to be considered as STS.	N/A
ST517	N	Originator (or original lender) not a credit institution	N/A (General Information)	(Y/N)	Article 27(3)	A 'Yes' or 'No' statement as to whether the originator or original lender is a credit institution or investment firm established in the Union.	N/A
ST518	Domivest B.V. confirms that its credit-granting is done on the basis of sound and well-defined criteria and clearly established processes for approving, amending, renewing and financing credits and that it has effective systems in place to apply such processes in accordance with Article 9 of Regulation (EU) 2017/2402.	Originator (or original lender) not a credit institution	N/A (General Information)	(ALPHANUM-1000)	Article 27(3)	Where the answer to field ST517 is 'No', confirmation that the originator's or original lender's credit-granting criteria, processes and systems in place are executed in accordance with Article 9 of Regulation (EU) 2017/2402.	N/A
ST519	Domivest B.V. confirms that the credit-granting as referred to in Article 27(3)(a) of Regulation (EU) 2017/2402 are not subject to supervision.	Confirmation that the credit granting is subject to supervision	N/A (General Information)	(ALPHANUM-1000)	Article 27(3)	Where the answer to field ST517 is 'No', confirmation that the credit-granting as referred to in Article 27(3)(a) of Regulation (EU) 2017/2402 is subject to supervision.	N/A
ST520	In accordance with the terms of the Mortgage Receivables Purchase Agreement, the Issuer (i) will on the Closing Date purchase and accept the assignment of the Mortgage Receivables selected to be part of the Provisional Mortgage Portfolio as of the Provisional Portfolio Cut-off Date and comprising, after the random selection on the Closing Portfolio Selection Date, the Closing Mortgage Portfolio and (ii) will, subject to the Unseasoned Mortgage Receivables Purchase Conditions having been met, purchase and accept the assignment of eligible Unseasoned Mortgage Receivables on certain later dates during the Pre-funded Period. On the Closing Date, the Issuer shall purchase and accept assignment of the Mortgage Receivables relating thereto from the Seller by means of the Mortgage Receivables Purchase Agreement and the Deed of Assignment and Pledge and the execution of the Deed of Assignment and Pledge as notarial deed, as a result of which legal title to the Mortgage Receivables is transferred from the Seller to the Issuer and will be enforceable against the Seller and any other relevant third party. The Assignment has not and will not be notified to the Borrowers, except upon the occurrence of any Assignment Notification Event. Until notification of Assignment, the Borrowers will only be entitled to validly pay (bevijsd betalen) to the Seller. Such purchase and assignment will be enforceable against the Seller and third parties of the Seller, subject to any applicable bankruptcy laws or similar laws affecting the rights of creditors as set forth in the legal opinion intended to be issued by Allen & Overy LLP, a reputable law firm with experience in the field of securitisations, on the Closing Date. This legal opinion confirms such enforceability and that any applicable laws under the Dutch Bankruptcy Act do not contain severe clawback provisions as referred to in the Securitisation Regulation. As a result thereof the requirement stemming from article 20(5) of the EU Securitisation Regulation is not applicable. For a further explanation, reference is made to section 4.4(a) of the Prospectus, in which reference is made to section 7.1 (Purchase, repurchase and sale) of the Prospectus. As a general note, in this STS notification, except as (otherwise) defined or construed herein or in so far as the context otherwise required, words, expressions and capitalised terms used but not defined or construed herein shall have the meanings defined or construed in the prospectus with respect to the Domi 2021-1 securitisation dated 25 May 2021 (the Prospectus). The Dutch Bankruptcy Act (Faillissementswet) does not contain severe clawback provisions as referred to in article 20(1) and (2) of the EU Securitisation Regulation and such clawback provisions are therefore not applicable to this securitisation. The Seller will represent on the relevant purchase date to the Issuer in the Mortgage Receivables Purchase Agreement that (a) its centre of main interest is situated in the Netherlands and (b) it is not subject to any one or more of the insolvency and winding-up proceedings listed in Annex A to the Insolvency Regulation in any EU Member State and has not been dissolved (ontbonden), granted a suspension of payments (surséance verleend) or declared bankrupt (failliet verklaard). For further details, reference is made to section 4.4 (EU STS securitisation – paragraph (b)) of the Prospectus.	Transfer of the underlying exposures by true sale or assignment	Concise Explanation	(ALPHANUM-10000)	Article 20(1)	The STS notification shall provide a concise explanation on how the transfer of the underlying exposures is made by means of true sale or transfer with the same legal effect in a manner that is enforceable against the seller or any third party.	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST521		No severe clawback	Concise Explanation	(ALPHANUM-10000)	Article 20(2)	The STS notification shall provide a concise explanation on whether any of the severe clawback provisions referred to in Article 20 (2) (a) or (b) of Regulation (EU) 2017/2402 are found in the securitisation, and state whether the provisions in Article 20 (3) of Regulation (EU) 2017/2402 apply.	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/981
ST522	N/A	Exemption for clawback provisions in national insolvency laws	Confirmation	(ALPHANUM-1000)	Article 20(3)	In conjunction with ST521, where appropriate, the STS notification shall confirm whether there are no circumstances that could give rise to clawback provisions in accordance with Article 20 (1) and (2) of Regulation (EU) 2017/2402.	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/982
ST523	The Seller is the Original Lender	Transfer where the seller is not the original lender	Confirmation	(ALPHANUM-1000)	Article 20(4)	Where the seller is not the original lender, the STS notification shall provide a statement confirming that the securitisation complies with Article 20(1) to 20(3) of Regulation (EU) 2017/2402.	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/983
ST524	N/A	Transfer performed by means of an assignment and perfected at a later stage	Concise Explanation	(ALPHANUM-10000)	Article 20(5)	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, the STS notification shall provide 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.	Item 3.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/984
ST525	The Seller shall represent on the relevant purchase date in clause 7.2 subparagraph (d) of the Mortgage Receivables Purchase Agreement that subject to any security created pursuant to the Transaction Documents as per the Closing Date, the Mortgage Receivables are free and clear of any encumbrances and attachments (beslagen) and no option to acquire the Mortgage Receivables has been granted by it in favour of any third party with regard to the Mortgage Receivables and no Mortgage Receivable is in a condition that can be foreseen to adversely affect the enforceability of the assignment of that Mortgage Receivable to the Issuer pursuant to the Mortgage Receivables Purchase Agreement (other than any encumbrances under warehouse arrangements of the Seller which will be released on the Closing Date). For further details, reference is made to section 4.4 (STS-securitisation – paragraph (d)) of the Prospectus.	Representations and warranties	Concise Explanation	(ALPHANUM-10000)	Article 20(6)	Where alternative mechanisms of transfer are used, the STS notification shall confirm that an	Item 2.2.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST526	Only Mortgage Receivables resulting from Mortgage Loans which satisfy the Mortgage Loan Criteria and, if applicable, the Unseasoned Mortgage Receivables Purchase Conditions and the representations and warranties made by the Seller in the Mortgage Receivables Purchase Agreement and as set out in section 7.2 (Representations and warranties) of the Prospectus will be purchased by the Issuer. A repurchase and reassignment by the Seller of underlying exposures from the Issuer shall only occur in the circumstances set out in Section 7.1 of the Prospectus. In addition, the Transaction Documents do not allow for the active selection of the Mortgage Loans or Mortgage Receivables on a discretionary basis including management of the pool for speculative purposes aiming to achieve better performance or increased investor yield. Accordingly, in confirmation of compliance with article 20(7) of the EU Securitisation Regulation and the EBA STS Guidelines Non-ABCP Securitizations, the Issuer is of the view that the Transaction Documents do not allow for active portfolio management of the Mortgage Loans comprising the pool on a discretionary basis. For further details, reference is made to section 4.4 (STS-securitisation – paragraph (c) and (e)) of the Prospectus.	Eligibility criteria which do not allow for active portfolio management of the underlying exposures on a discretionary basis	Concise Explanation	(ALPHANUM-10000)	Article 20(7)	The STS notification shall provide concise explanation that: - the underlying exposures transferred from, or assigned by, the seller to the SSPE 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 in 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 their active portfolio management on a discretionary basis.	Section 2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

ST5527	<p>The Provisional Mortgage Portfolio satisfies the homogeneous conditions of Article 1(a), (b), (c) and (d) of the RTS Homogeneity as all Mortgage Loans (i) have been underwritten according to similar approaches to the assessment of credit risk associated with the Mortgage Loans and without prejudice to Article 9(1) of the EU Securitisation Regulation, (ii) are serviced according to similar servicing procedures with respect to monitoring, collection and administration of Mortgage Receivables from the Mortgage Loans, (iii) fall within the same asset category of residential loans secured with one or several mortgages on residential immovable property and (iv) in accordance with the homogeneity factors set forth in Articles 2(1)(a), (b) and (c) of the RTS Homogeneity (a) are secured by a first-ranking Mortgage (eerste recht van hypotheek) over real estate (onroerende zaak), an apartment right (appartementrecht), or a long lease (erpacht) situated in the Netherlands and governed by Dutch law and (b) income-producing properties. The criteria set out in (i) up to and including (iv) are derived from Article 20(8) of the EU Securitisation Regulation and the RTS Homogeneity.</p> <p>For further details, reference is made to section 4.4 (STS-securitisation – paragraph (f)) of the Prospectus, where reference is made to section 6.1 (Stratification tables) of the Prospectus, and the Mortgage Loan Criteria set forth in section 7.3 (Mortgage Loan Criteria), subparagraphs (a), (h) and (j).</p>	Homogeneity of assets	Detailed Explanation	{ALPHANUM}	Article 20(8)	<p>The STS notification shall provide a detailed explanation as to the homogeneity of the pool of underlying exposures backing the securitisation. For that purpose the originator and sponsor shall refer to the EBA RTS on homogeneity (Commission Delegated Regulation (EU) 2019/1851), and shall explain in detail how each of the conditions specified in the Article 1 of the Commission Delegated Regulation (EU) 2020/1226 are met.</p>	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST5528	<p>The underlying exposures (i.e. the Mortgage Receivables) do not include any securitisation positions and the notified securitisation is therefore not a re-securitisation. Such confirmation can also be found in section 4.4 (STS-securitisation – paragraph (g)) of the Prospectus. See also section 7.3 (Mortgage Loan Criteria) of the Prospectus.</p>	Underlying Exposure Obligations: no re securitisation	Confirmation	{ALPHANUM-1000}	Article 20(9)	<p>The STS notification shall confirm that the underlying exposures do not include any securitisation positions and that the notified securitisation is therefore not a re-securitisation.</p>	Item 2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST5529	<p>The Mortgage Loans have been originated in accordance with the ordinary course of the Seller's origination business pursuant to underwriting standards that are no less stringent than those that the Seller applied at the time of origination to similar mortgage receivables that are not securitised by means of the securitisation transaction described in this Prospectus (see also the Mortgage Loan Criteria set forth in section 7.3 (Mortgage Loan Criteria), subparagraph (ee)). In addition, for the purpose of compliance with the relevant requirements stemming from Article 20(10) of the EU Securitisation Regulation, (i) the Mortgage Receivables have been selected by the Seller from a larger pool of mortgage loans that meet the Mortgage Loan Criteria applying a random selection method (see also section 6.1 (Stratification tables)), (ii) a summary of the underwriting standards is disclosed in this Prospectus and the Seller has undertaken in the Mortgage Receivables Purchase Agreement to fully disclose to the Issuer any material change to such underwriting standards pursuant to which the Mortgage Loans are originated without undue delay and the Issuer has undertaken in the Trust Deed to fully disclose such information to potential investors without undue delay upon having received such information from the Seller (see also section 6.3 (Origination and servicing)), (iii) pursuant to the Mortgage Loan Criteria none of the Mortgage Loans may qualify as a self-certified mortgage loan (see the Mortgage Loan Criteria set forth in section 7.3 (Mortgage Loan Criteria), subparagraph (q)), (iv) the Seller will represent on the relevant purchase date in the Mortgage Receivables Purchase Agreement that in respect of each Mortgage Loan, the assessment of the Borrower's creditworthiness was done in accordance with the Seller's underwriting criteria and meets the requirements set out in paragraphs 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU or of Article 8 of Directive 2008/48/EC (see also section 7.2 (Representations and warranties), subparagraph (u)) and (v) the Seller is of the opinion that it has the required expertise in originating mortgage loans which are of a similar nature as the Mortgage Loans within the meaning of Article 20(10) of the EU Securitisation Regulation, as all four members of the management board of the Seller have relevant professional experience in the origination of exposures similar to the Mortgage Loans, at a personal level, of at least five years and the senior staff, other than members of the management board, who are responsible for managing the origination of exposures similar to the Mortgage Loans have relevant professional experience in the origination of exposures of a similar nature to the Mortgage Loans, at a personal level, of at least five years. (see also sections 3.4 (Seller and Originator) and 6.3 (Origination and servicing) of the Prospectus). For further details, reference is made to section 4.4 (STS-securitisation – paragraph (h)) of the Prospectus.</p>	Soundness of the underwriting standard	Detailed Explanation	{ALPHANUM}	Article 20(10)	<p>The STS notification shall provide a detailed explanation:</p> <ul style="list-style-type: none"> - as to whether the underlying exposures were originated in the lender's ordinary course of business and whether the applied underwriting standards were no less stringent than those applied at the same time of origination to exposures that were not securitised. - as to whether the underwriting standards and any material changes from prior underwriting standards have been or will be fully disclosed to potential investors without undue delay. - on how securitisations where the underlying exposures are residential loans, the pool of underlying exposures meet the requirement of the second paragraph of Article 20(10) of Regulation (EU) 2017/2402. - as to whether an assessment of the borrower's creditworthiness meets the requirements set out in Article 8 of Directive 2008/48/EC or paragraphs 1 to 4, point (a) of paragraph 5, and paragraph 6 of Article 18 of Directive 2014/17/EU or, where applicable, equivalent requirements in third countries. 	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST5530	<p>The Seller is of the opinion that it has the required expertise in originating mortgage loans which are of a similar nature as the Mortgage Loans within the meaning of Article 20(10) of the EU Securitisation Regulation, as all four members of the management board of the Seller have relevant professional experience in the origination of exposures similar to the Mortgage Loans, at a personal level, of at least five years and the senior staff, other than members of the management board, who are responsible for managing the origination of exposures similar to the Mortgage Loans have relevant professional experience in the origination of exposures of a similar nature to the Mortgage Loans, at a personal level, of at least five years. Reference is also made to sections 3.4 (Seller) and 6.3 (Origination and servicing) of the Prospectus. For further details, reference is made to section 4.4 (STS-securitisation – paragraph (h)) of the Prospectus.</p>	Originator/Lender Expertise	Detailed Explanation	{ALPHANUM}	Article 20(10)	<p>The STS notification shall provide a detailed explanation as to whether the originator or original lender have expertise in originating exposures of a similar nature to those securitised.</p>	Item 2.2.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST5531	<p>No inclusion defaulted exposures: The Seller will represent on the relevant purchase date to the Issuer in clause 7.2, subparagraphs (k), (l), and in mortgage loan criterion (gg) of the Mortgage Receivables Purchase Agreement that (k) no Mortgage Loan is more than ninety (90) days in arrears, (l) as far as it is aware (having made due and careful enquiry) no Borrower (i) is subject to bankruptcy or other insolvency proceedings or (ii) has been dissolved (ontbonden) (other than as a result of a merger) or liquidated (verreftend) and (gg) to the best of the Seller's knowledge, it does not classify a Borrower pursuant to and in accordance with its internal policies as a borrower (i) that is unlikely to pay its credit obligations to it or (ii) having a credit assessment or credit score indicating that the risk that such borrower is unlikely to pay its credit obligations to it is significantly higher than for mortgage receivables originated by it that are not sold and assigned pursuant to the Mortgage Receivables Purchase Agreement. Hence, the underlying exposures do not include defaulted exposures as referred to in article 20(11) of the EU Securitisation Regulation.</p> <p>No credit-impaired debtors as set forth in article 20(11)(a) of the EU Securitisation Regulation: The Mortgage Receivables forming part of the pool purported to be sold and assigned on the Closing Date do not include any exposures to Restructured Borrowers. To the extent any exposures to Restructured Borrowers are sold and assigned on a purchase date after the Closing Date, the Seller undertakes in the Mortgage Receivables Purchase Agreement that it shall comply with the disclosure requirement set forth in article 20(11)(a)(ii) of the EU Securitisation Regulation in respect of such exposures. In addition, for the purpose of compliance with the relevant requirements stemming from article 20(11) of the EU Securitisation Regulation, the Mortgage Receivables forming part of the pool have been selected on the Provisional Portfolio Cut-Off Date and shall be assigned by the Seller to the Issuer no later than on the Closing Date (other than the Unseasoned Mortgage Receivables) and (ii) any Unseasoned Mortgage Receivables that will be assigned to the Issuer after the Closing Date on each relevant Mortgage Collection Payment Date during the Pre-Funded Period will result from Unseasoned Mortgage Loans that have received its first interest payment in the immediately preceding Mortgage Calculation Period and each such assignment therefore occurs in the Seller's view without undue delay. (see also section 6.1 (Stratification tables) of the Prospectus).</p> <p>No credit-impaired debtors as set forth in article 20(11)(b) of the EU Securitisation Regulation: In accordance with Mortgage Loan Criterion (o) none of the Borrowers had a negative BKR registration (BKR codering) exceeding euro 500 in the three years immediately preceding the time the final offer for the Mortgage Loan was made or otherwise to such an extent that pursuant to and in accordance with its internal policies, such Borrower has an adverse credit history and should not have been granted a mortgage loan. Hence, the Mortgage Receivables Purchase Agreement includes a provision in order to comply with article 20(11)(b) of the EU Securitisation Regulation.</p> <p>No credit-impaired debtors as set forth in article 20(11)(c) of the EU Securitisation Regulation: The Seller will represent on the relevant purchase date to the Issuer in by reference to mortgage loan criterion (gg) as included in the Mortgage Receivables Purchase Agreement that (gg) to the best of the Seller's knowledge, it does not classify a Borrower pursuant to and in accordance with its internal policies as a borrower (i) that is unlikely to pay its credit obligations to it or (ii) having a credit assessment or credit score indicating that the risk that such borrower is unlikely to pay its credit obligations to it is significantly higher than for mortgage receivables originated by it that are not sold and assigned pursuant to the Mortgage Receivables Purchase Agreement. Hence, the Mortgage Receivables Purchase Agreement includes a provision in order to comply with article 20(11)(c) of the EU Securitisation Regulation.</p> <p>In general, reference is also made to sections 4.4 (STS-securitisation – paragraph (i)) of the Prospectus.</p>	Transferred underlying exposures without exposures in default	Detailed Explanation	{ALPHANUM}	Article 20(11)	<p>The STS notification shall provide a detailed manner as to whether:</p> <ul style="list-style-type: none"> - the transferred underlying exposures do not include, at the time of selection, defaulted exposures (or restructured exposures) as defined in Article 20(11) of the Regulation (EU) 2017/2402 as applicable. - the securitisation contains any credit-impairedness at the time of securitisation as specified in Article 20(11) (a) to (c) of Regulation (EU) 2017/2402. - the requirements referred to in Article 20 (11) (b) of Regulation (EU) 2017/2402 are met ; - the requirements referred to in Article 20 (11) (c) of Regulation (EU) 2017/2402 are met. 	Item 2.2.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST5532	<p>In respect of each Mortgage Loan at least one (interest) payment has been received prior to (i) the Closing Date or (ii) in respect of any Unseasoned Mortgage Loans the relevant date of completion of the sale and assignment of the corresponding Unseasoned Mortgage Receivables. The debtors of the underlying exposures have made at least one payment at the time of transfer of the exposures. Reference is made to schedule 1 (Mortgage Loan Criteria) to the Mortgage Receivables Purchase Agreement, subparagraph (cc) and section 4.4 (STS-securitisation – paragraph (j)) of the Prospectus.</p>	At least one payment at the time of transfer	Confirmation	{ALPHANUM-1000}	Article 20(12)	<p>The STS notification shall confirm whether, at the time of transfer of the exposures, the debtors have made at least one payment.</p>	Item 3.3 and 3.4.6 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST5533	<p>Not applicable, as the repayments to be made to the Noteholders under the Notes have not been structured to depend predominantly on the sale of the Mortgaged Assets securing the Mortgage Loans. Reference is also made to section 4.4 (STS-securitisation – paragraph (k)) of the Prospectus, in which reference is made to section 6.2 (Description of the Mortgage Loans) of the Prospectus.</p>	Repayment of the holders shall not have been structured to depend predominantly on the sale of assets.	Detailed Explanation	{ALPHANUM}	Article 20(13)	<p>The STS notification shall provide a detailed explanation of the degree of dependence of the repayments of the holders of the securitisation position on the sale of assets securing the underlying exposures.</p>	Item 3.4.1 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST5534	<p>The Seller, in its capacity as the 'originator' within the meaning of Article 2(3)(a) of the EU Securitisation Regulation, has (i) undertaken to the Issuer, the Security Trustee, the Arrangers and the Joint Lead Managers to retain, on an ongoing basis, an interest that qualifies as a material net economic interest of not less than 5 per cent. in the securitisation transaction in accordance with Article 6(1) of the EU Securitisation Regulation (which does not take into account any relevant national measures) and in accordance with Article 6 of the UK Securitisation Regulation as if it were applicable to it and, (ii) represented and agreed inter alia, that (a) it is and, for so long as it is required to hold a material net economic interest in the securitisation transaction, it, shall continue to be an 'originator' within the meaning of Article 2(3)(a) of the EU Securitisation Regulation and will continue to retain a material net economic interest in the securitisation transaction in such capacity, (b) it will not transfer its material net economic interest in the securitisation transaction except to the extent permitted or required under the EU Securitisation Regulation and the UK Securitisation Regulation and (c) that the material net economic interest in the securitisation transaction will not be subjected to any credit risk mitigation, short positions, other hedge or sale whereby the Seller is hedged against the credit risk of the randomly selected exposures except, in each case, to the extent permitted or required under the EU Securitisation Regulation and the UK Securitisation Regulation.</p> <p>As at the Closing Date, such material net economic interest will be held in accordance with paragraph 3 item (c) of Article 6 of the EU Securitisation Regulation by holding randomly selected exposures, equivalent to not less than 5 per cent. of the nominal value of the securitised exposures, where such non-securitised exposures would otherwise have been securitised in the securitisation as required by the text of the EU Securitisation Regulation. When measuring the material net economic interest, the Seller shall take into account any fees that may in practice be used to reduce the effective material net economic interest.</p>	Compliance with risk retention requirements	Concise Explanation	{LIST}	Article 21(1)	<p>The STS notification shall provide a concise explanation as to how the originator, sponsor or original lender of a non-ABC securitisation comply with the risk retention requirement as provided for in Article 6 of Regulation (EU) 2017/2402.</p> <p>These explanations shall in particular indicate which entity retains the material net economic interest and which option is used for retaining the risk including:</p> <ol style="list-style-type: none"> (1) vertical slice in accordance with Article 6(3)(a) of Regulation (EU) 2017/2402; (2) seller's share in accordance with Article 6(3)(b) of Regulation (EU) 2017/2402; (3) randomly-selected exposures kept on balance sheet, in accordance with Article 6(3)(c) (3) of Regulation (EU) 2017/2402; (4) first loss tranche in accordance with Article 6(3)(d) of Regulation (EU) 2017/2402; (5) first loss exposure in each asset in accordance with Article 6(3)(e) of Regulation (EU) 2017/2402; (6) no compliance with risk retention requirements set out in Article 6 (3) of Regulation (EU) 2017/2402; (7) other options are used. 	Item 3.1 of Annex 9 and Item 3.4.3 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST5535	<p>The Issuer will hedge the interest rate exposure by entering into the Swap Agreement in order to appropriately mitigate such interest rate exposure and to reduce the potential interest rate mismatch between the interest payable by Borrowers on the Mortgage Receivables and interest payable on the Floating Rate Notes. See section 5.4 (Hedging) of the Prospectus for further information. In addition, for the purpose of compliance with the relevant requirements stemming from Article 21(2) of the EU Securitisation Regulation, other than the Swap Agreement, no derivative contracts are entered into by the Issuer and the underlying exposures to be sold and assigned to the Issuer shall not include derivatives (see also 5.4 (Hedging) and section 7.3 (Mortgage Loan Criteria) of the Prospectus. Furthermore, there is no currency risk as the Notes will be denominated in euro, the interest on the Notes will be payable quarterly in arrears in euro and the Mortgage Loans are denominated in euro. (see also Condition 1 (Form, Denomination, and title), Condition 4(b) (Interest Periods and Notes Payment Dates)). Finally, the Swap Agreement will be documented on the basis of the standard ISDA documentation.</p>	Mitigation of Interest rates (IR) and currency risks (FX) Risks	Concise Explanation	{ALPHANUM-10000}	Article 21(2)	<p>The STS notification shall provide a 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.</p>	Item 3.4.2 and Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST5536	<p>See above ST5535.</p>	Derivatives Purchased/Sold by SPE	Concise Explanation	{ALPHANUM-10000}		<p>The STS notification shall explain in a concise manner that the SPE has not entered into derivative contracts except in the circumstances referred to in Articles 21(2) of Regulation (EU) 2017/2402.</p>	Item 3.4.2 and Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
ST5537	<p>See above ST5535.</p>	Derivatives using common standards	Concise Explanation	{ALPHANUM-10000}		<p>The STS notification shall provide a concise explanation on whether any hedging instruments used are underwritten and documented according to commonly accepted standards.</p>	Item 3.4.2 and Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

STSS38	It is confirmed that, if applicable, any referenced interest payments under the Mortgage Loans and the rate of interest applicable to the Floating Rate Notes are based on generally used market interest rates, or generally used sectoral rates reflective of the cost of funds, and will not reference complex formulae or derivatives. For further details, reference is made to section 4.4 (STS-securitisation – paragraph (n)) of the Prospectus.	Referenced interest payments based on generally used interest rates	Concise Explanation	[ALPHANUM-10000]	Article 21(3)	The STS notification shall explain in a concise manner whether and how any referenced interest payments under the securitisation assets and liabilities are calculated by reference to generally used market interest rates or generally used sectoral rates reflective of the cost of funds.	Item 2.2.2 and Item 2.2.13 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS39	The Seller and the Issuer confirm that upon the issuance of an Enforcement Notice, (i) no amount of cash shall be trapped in the Issuer Accounts and (ii) no automatic liquidation for market value of the Mortgage Receivables is required under the Transaction Documents (see also Conditions 6 (Redemption), 10 (Events of Default) and 11 (Enforcement) and section 5.2 (Priority of Payment)). In addition, for the purpose of compliance with article 21(4) and article 21(9) of the EU Securitisation Regulation, the issuance of an Enforcement Notice, delivery of which by the Security Trustee will trigger a change in the priorities of payments upon Enforcement, will be reported to the Noteholders without undue delay (see also Condition 10 (Events of Default) and section 5.2 (Priority of Payment)). For further details, reference is made to section 4.4 (STS-securitisation – paragraph (o)) of the Prospectus.	No trapping of cash following enforcement or an acceleration notice	Concise Explanation	[ALPHANUM-10000]	Article 21(4)	The STS notification shall explain concisely and in general terms that each of the requirements of Article 21(4) of Regulation (EU) 2017/2402 are met.	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS40	See above STSS39.	(a) No amount of cash shall be trapped	Confirmation	[ALPHANUM-1000]	Article 21(4) (a)	The STS notification shall confirm that no cash would be trapped following the delivery of an enforcement or an acceleration notice.	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS41	See above STSS39.	(b) principal receipts shall be passed to investors	Confirmation	[ALPHANUM-1000]	Article 21(4) (b)	The STS notification shall confirm that principal receipts from the underlying exposures are passed to the investors via sequential amortisation of the securitisation positions, as determined by the seniority of the securitisation position.	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS42	See above STSS39.	(c) repayment shall not be reversed with regard to their seniority	Confirmation	[ALPHANUM-1000]	Article 21(4) (c)	The STS notification shall confirm that the repayment of the securitisation position is not to be reversed with regard to their seniority.	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS43	See above STSS39.	(d) no provisions shall require automatic liquidation of the underlying exposures at market value	Confirmation	[ALPHANUM-1000]	Article 21(4) (d)	The STS notification shall confirm that not any provisions require automatic liquidation of the underlying exposures at market value.	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS44	This is not a transaction featuring a non-sequential priority of payments. Reference is also made to section 4.4 (STS-securitisation – paragraph (p)) of the Prospectus and to section 5.2 (Priority of Payments) of the Prospectus.	Securitisations featuring non-sequential priority of payments	Confirmation	[ALPHANUM-1000]	Article 21(5)	The STS notification shall confirm that transaction featuring non-sequential priority or payments include triggers relating to the performance of the underlying exposures resulting in the priority of payments reversion to sequential payments in order of seniority.	Item 3.4.5 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS45	The article is not applicable for this securitisation. The transaction is a fully sequential amortization transaction, there is no revolving period other than for obligations and conditions to purchase Unseasoned Mortgage Receivables (see section 5.2 (Priority of Payments) and 7.1 (Purchase, Repurchase and Sale) of the Prospectus.	Revolving securitisation with early amortisation events for termination of revolving period based on prescribed triggers	Concise Explanation	[ALPHANUM-10000]	Article 21(6)	The STS notification shall explain in a concise manner, where applicable, how the provisions or triggers in Art 21(6)(a) are included in the transaction documentation.	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS46	See above STSS45.	(a) deterioration in the credit quality of the underlying exposures	Concise Explanation	[ALPHANUM-10000]	Article 21(6)(a)	The STS notification shall explain in a concise way where applicable, the provisions or triggers in Art 21(6)(a) are included in the transaction documentation.	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS47	See above STSS45.	(b) occurrence of an insolvency-related event of the originator or servicer	Concise Explanation	[ALPHANUM-10000]	Article 21(6)(b)	The STS notification shall explain in a concise way, where applicable, how the provisions or triggers in Art 21(6)(b) are included in the transaction documentation.	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS48	See above STSS45.	(c) value of the underlying exposures held by the SPPE falls below a pre-determined threshold	Concise Explanation	[ALPHANUM-10000]	Article 21(6)(c)	The STS notification shall explain in a concise way, where applicable, how the provisions or triggers in Art 21(6)(c) are included in the transaction documentation, using cross-references to the relevant sections of the underlying documentation where the information can be found	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS49	See above STSS45.	(d) a failure to generate sufficient new underlying exposures meeting pre-determined credit quality (trigger for termination of the revolving period)	Concise Explanation	[ALPHANUM-10000]	Article 21(6)(d)	The STS notification shall explain in a concise way and where applicable, the provisions or triggers in Art 21(6)(d) of Regulation (EU) 2017/2402 are included in the transaction documentation.	Items 2.3 and 2.4 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS50	The contractual obligations, duties and responsibilities of the Master Servicer are set forth in the Servicing Agreement (including the processes and responsibilities to ensure that a substitute servicer shall be appointed upon the occurrence of a termination event under the Servicing Agreement), a summary of which is included in section 7.4 (Servicing Agreement), the contractual obligations, duties and responsibilities of the Issuer Administrator are set forth in the Administration Agreement, a summary of which is included in section 3.7 (Issuer Administrator) and 5.6 (Administration Agreement and Cash Management Agreement), the contractual obligations, duties and responsibilities of the Security Trustee are set forth in the Trust Deed, a summary of which is included in section 3.3 (Security Trustee) and section 4.1 (Terms and Conditions), the contractual obligations, duties and responsibilities of the Cash Manager are set forth in the Cash Management Agreement, a summary of which is included in section 3.9 (Cash Manager) and 5.6 (Administration Agreement and Cash Management Agreement), the provisions that ensure the replacement of the Issuer Account Bank are set forth in the Issuer Account Agreement (see also section 5.5 (Transaction Accounts)) and the relevant rating triggers for potential replacements are set forth in the definition of Required Ratings. Reference is also made to section 4.4 (STS-securitisation – paragraph (q)) of the Prospectus.	(a) Information regarding contractual obligations of the servicer and trustee	Confirmation	[ALPHANUM-1000]	Article 21(7)(a)	The STS notification shall confirm that the transaction documentation specifies all of the requirements under Article 21(7) (a) of Regulation (EU) 2017/2402.	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS51	Clause 17 (Termination) of the Servicing Agreement stipulates the processes and responsibilities regarding the substitution of the Master Servicer. Reference is also made to section 4.4 (STS-securitisation – paragraph (q)) of the Prospectus.	(b) Servicing Continuity Provisions	Confirmation	[ALPHANUM-1000]	Article 21(7)(b)	The STS notification shall confirm that the securitisation documentation expressly include requirements under Article 21(7) (b) of Regulation (EU) 2017/2402.	Item 3.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS52	In case of the termination of a Swap Agreement, the Issuer shall take or procure that the Issuer Administrator shall take all steps reasonably required under the Swap Agreement and in assisting the Security Trustee in finding an alternative swap counterparty as set out in Clause 19.2 of the Trust Deed.	(c) Derivative Counterparty Continuity Provisions	Confirmation	[ALPHANUM-1000]	Article 21(7)(c)	The STS notification shall confirm that the transaction documentation specifies all of the information under Article 21(7) (c) of Regulation (EU) 2017/2402.	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS53	Clause 10 (Term, termination and replacement) of the Issuer Account Agreement provides for provisions in relation to the replacement of the Issuer Account Bank in the case of its default, insolvency and other specified events. Reference is also made to section 4.4 (STS-securitisation – paragraph (q)) of the Prospectus.	(c) Account Bank Continuity Provisions	Confirmation	[ALPHANUM-1000]	Article 21(7)(c)	The STS notification shall confirm that the transaction documentation specifies all of the information under Article 21(7) (c) of Regulation (EU) 2017/2402.	Item 3.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS54	The Master Servicer is of the opinion that it has the required expertise in servicing mortgage loans which are of a similar nature as the Mortgage Loans within the meaning of Article 21(8) of the EU Securitisation Regulation, as (i) all four members of the management board of the Master Servicer have relevant professional experience in the servicing of exposures similar to the Mortgage Loans, at a personal level, of at least five years and the senior staff, other than members of the management board, who are responsible for managing the origination of exposures similar to the Mortgage Loans have relevant professional experience in the origination of exposures of a similar nature to the Mortgage Loans, at a personal level, of at least five years and (ii) the Master Servicer has appointed Stater and Hypocasso as sub-servicers. Stater has undertaken to provide primary servicing in respect of the Mortgage Loans. Furthermore, Stater has undertaken to act as Stand-by Primary Servicer in respect of the Mortgage Loans to the Issuer upon notice of the occurrence of a Servicer Termination Event and termination of the Servicing Agreement, provided that Stater shall not (i) provide any arrears management services or (ii) take any commercial decision in respect of interest resets, subject to in accordance with a letter executed by, inter alios, the Master Servicer and Stater. Hypocasso has undertaken to provide the arrears management services in respect of the Mortgage Loans in default. Each of Stater and Hypocasso hold a licence as an intermediary (bemiddelaar) under the Dutch Financial Supervision Act. The Master Servicer is of the opinion that it and its sub-servicers have well documented and adequate policies, procedures and risk management controls relating to the servicing of mortgage receivables (see also section 3.5 (Master Servicer) and 6.3 (Origination and servicing)). Reference is also made to section 4.4 (STS-securitisation – paragraph (r)) of the Prospectus.	Required expertise from the servicer and policies and adequate procedures and risk management controls in place	Detailed Explanation	[ALPHANUM]	Article 21(8)	The STS notification shall explain in detail how the requirements of Article 21(8) are met. As part of the explanation, references shall be made to any policies and procedures intended to ensure compliance with these requirements.	Item 3.4.6 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS55	Pursuant to clause 15(b) of the Servicing Agreement the Servicer will provide Mortgage Loan Services with respect to the Mortgage Loans, the Mortgage Receivables, the Mortgages, the Borrower Pledge(s) and other collateral security with due and proper regard to the principles and procedures as a reasonably prudent lender of Dutch buy-to-let mortgages would in respect of such mortgage loan services. Section 6.3 (Origination and servicing) of the Prospectus sets out the remedies and actions relating to delinquency and default of debtors, debt restructuring, debt forgiveness, forbearance, losses, charge offs, recoveries and other asset performance remedies, in respect of the Mortgage Loans. Hence, the Prospectus sets out in clear and consistent terms definitions, remedies and actions as referred to in article 21(9) of the EU Securitisation Regulation. Reference is also made to section 4.4 (STS-securitisation – paragraph (s)) of the Prospectus.	Clear and consistent definitions relating to the treatment of problem loans	Confirmation	[ALPHANUM-1000]	Article 21(9)	The STS notification shall confirm that the underlying documentation sets out in clear and consistent terms, definitions, remedies and actions relating to the debt situations set out in Article 21(9) of Regulation (EU) 2017/2402.	Item 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS56	The Revenue Priority of Payments and Redemption Priority of Payments is set forth in clause 5 of the Trust Deed, the Post-Enforcement and Condition 6(D), (E) and (F) Priority of Payments is set forth in clause 7 of the Trust Deed. Condition 10 (Events of Default) of the Notes specifies the events triggering delivery of an Enforcement Notice. The delivery of an Enforcement Notice by the Security Trustee will trigger a change from the Revenue Priority of Payments and the Principal Priority of Payments into the Post-Enforcement and Condition 6(D), (E) and (F) Priority of Payments and (ii) any change in the priorities of payment which will materially adversely affect the repayment of the Notes will be reported to the Noteholders without undue delay. Reference is also made to section 4.4 (STS-securitisation – paragraph (o)) of the Prospectus.	Priorities of payment and triggers events	Confirmation	[ALPHANUM-1000]	Article 21(9)	The STS notification shall confirm that the securitisation documentation sets out the priorities of payment and trigger events pursuant to Articles 21(9) of Regulation (EU) 2017/2402.	Item 3.4.7 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS57	Condition 14 (Meetings of Noteholders; Modification; Consents; Waiver;) of the Notes, Clause 21 of the Trust Deed and schedule 1 to the Trust Deed contain clear provisions for convening meetings of Noteholders, voting rights of the Noteholders, the procedures in the event of a conflict between Classes and the responsibilities of the Security Trustee in this respect and therefore the provisions of article 21(10) of the EU Securitisation Regulation relating to the timely resolution of conflicts are met. Reference is also made to section 4.4 (STS-securitisation – paragraph (t)) of the Prospectus.	Timely resolution of conflicts between classes of investors & responsibilities of trustee	Confirmation	[ALPHANUM-1000]	Article 21(10)	The STS notification shall confirm whether the provisions under Article 21(10) of Regulation (EU) 2017/2402 relating to the timely resolutions of conflicts are met.	Items 3.4.7 and 3.4.8 of Annex 19 of Commission Delegated Regulation (EU) 2019/980
STSS58	The Seller has provided to potential investors (i) data on static and dynamic historical default and loss performance, such as delinquency and default data, for substantially similar mortgage loans and mortgage receivables to those being securitised, and the sources of those data and the basis for claiming similarity, which data cover a period of not shorter than five (5) years, as required by Article 22(1) of the Securitisation Regulation as set out in section 6.3 (Origination and servicing), a draft of which was made available to such potential investors prior to the pricing of the Notes and (ii) the liability cash flow model as referred to in Article 22(3) of the EU Securitisation Regulation published by Bloomberg and Intex prior to the pricing of the Notes and will, after the date of this Prospectus, on an ongoing basis make the liability cash flow model published by Bloomberg and Intex available to Noteholders and, upon request, to potential investors in accordance with Article 22(3) of the EU Securitisation Regulation. Reference is also made to section 4.4 (STS-securitisation – paragraph (u)) of the Prospectus.	Historical Default and Loss Performance Data	Confirmation	[ALPHANUM-1000]	Articles 22 (1)	The STS notification shall confirm that the data required to be made available under Article 22(1) of Regulation (EU) 2017/2402 is available and shall state clearly where the information is available.	Items 2.2.2 of Annex 19 of Commission Delegated Regulation (EU) 2019/980

ST555	A sample of Mortgage Receivables has been externally verified by an appropriate and independent party prior to the date of this Prospectus (see also section 6.1 (Stratification tables)). The Seller confirms no significant adverse findings have been found. Furthermore, a sample of the Mortgage Loan Criteria against the entire loan-by-loan data tape has been verified by an appropriate and independent party and the Seller confirms that no adverse findings have been found. Reference is also made to section 4.4 (STS-securitisation – paragraph (v)) of the Prospectus, in which reference is made to section 6.1 (Stratification tables) of the Prospectus.	Sample of the underlying exposures subject to external verifications	Confirmation	(ALPHANUM-1000)	Article 22 (2)	The STS notification shall confirm 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.	N/A
ST556	See above ST555.	Availability of a liability cash flow model to potential investors	Confirmation	(ALPHANUM-1000)	Article 22 (3)	The STS notification shall confirm that a liability cash flow model is available to potential investors prior to pricing and state clearly where this information is available. After pricing, the STS notification shall confirm that such information is available to potential investors upon request.	N/A
ST561	For the purpose of compliance with the requirements stemming from Article 22(4) of the EU Securitisation Regulation, the Seller confirms that it will report on the environmental performance of the Mortgage Receivables, to the extent such information is available, in accordance with Article 22(4) of the EU Securitisation Regulation. Reference is also made to section 4.4 (STS-securitisation – paragraph (w)) of the Prospectus.	Publication on environmental performance of underlying exposures consisting of residential loans or car loans or leases*	Concise Explanation	(ALPHANUM-10000)	Article 22 (4)	The STS notification shall explain in a concise manner 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 (1)(a) of Regulation (EU) 2017/2402 and state where the information is available.	N/A
ST562	Each of the Seller and the Issuer undertake to make the relevant information pursuant to Article 7 of the EU Securitisation Regulation, to the extent applicable, available to the Noteholders, the competent authorities referred to in Article 29 of the EU Securitisation Regulation and, upon request, potential investors. Copies of the final Transaction Documents and the Prospectus shall be published on https://edwin.eurowd.eu/edweb/ ultimately no later than 15 days after the Closing Date. For the purpose of compliance with Article 7(2) of the EU Securitisation Regulation, the Seller (as originator under the EU Securitisation Regulation), and the Issuer (as SPV under the EU Securitisation Regulation) have, in accordance with Article 7(2) of the EU Securitisation Regulation, designated amongst themselves the Seller as the Reporting Entity to take responsibility for compliance with Article 7 of the EU Securitisation Regulation and to fulfil the information requirements pursuant to points (a), (b), (d), (f) and (g) of Article 7(1) of the EU Securitisation Regulation (see also section 5.7 (Transparency Reporting Agreement)). As to the pre-pricing information, each of the Seller and the Issuer confirm that they have made available to potential investors before pricing the information under point (a) of Article 7, paragraph 1, of the EU Securitisation Regulation upon request and the information under points (b) and (d) of Article 7, paragraph 1, of the EU Securitisation Regulation in draft form. As to the post-closing information, the Seller as Reporting Entity will (or will procure that any agent will on its behalf) for the purposes of Article 7 of the EU Securitisation Regulation publish on a simultaneous basis by no later than one month after the Notes Payment Date (a) a quarterly investor report in respect of each Notes Calculation Period, as required by and in accordance with Article 7(1)(e) of the EU Securitisation Regulation and the Article 7 Technical Standards and (b) certain loan-by-loan information in relation to the Mortgage Receivables in respect of each Notes Calculation Period, as required by and in accordance with Article 7(1)(a) of the EU Securitisation Regulation, and the Article 7 Technical Standards. In addition, the Seller as Reporting Entity (or any agent on its behalf) will publish or make otherwise available the reports and information referred to above as required under Article 7 and Article 22 of the EU Securitisation Regulation by means of, once there is a SR Repository registered under Article 10 of the EU Securitisation Regulation and appointed by the Seller as Reporting Entity for the securitisation transaction described in this Prospectus, the SR Repository or while no SR Repository has been registered and appointed by the Seller as Reporting Entity, https://edwin.eurowd.eu/edweb/ , being an external website that conforms to the requirements set out in the fourth paragraph of Article 7(2) of the EU Securitisation Regulation. Reference is also made to section 4.4 (STS-securitisation – paragraph (x)) of the Prospectus.	Originator and sponsor responsible for compliance with Article 7	Confirmation	(ALPHANUM-1000)	Article 22 (5)	The STS notification shall confirm 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 (d) has been made available before pricing at least in draft or initial form.	N/A